LATINOS TRADING

BACKTEST REPORT

Backtest #48045 · META · EVO_GG1RSISNIP_v959

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v959 strategy on META failed catastrophically with zero winning trades and a 33.28% drawdown, rendering the negative Sharpe ratio and 17.50% loss meaningless due to an insufficient sample size of only three trades. The strategy likely suffered from overfitting or poor parameter selection, as the lack of statistical confidence prevents any reliable assessment of its true alpha or risk profile. Given the extreme volatility captured in such a small dataset, the results are statistically insignificant and do not validate the underlying logic. Before deploying capital, we must recalibrate the entry filters to avoid these catastrophic false signals. The immediate next step is to retest the strategy on a longer historical period

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**