LATINOS TRADING

BACKTEST REPORT

Backtest #50217 · META · EVO_GG1RSISNIP_v1449

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_v1449 backtest on META failed catastrophically with a -17.5% ROI and zero winning trades, driven by a severe 33.3% drawdown. A sample size of only three trades renders the Sharpe ratio of -0.85 statistically insignificant and untrustworthy for institutional deployment. The strategy likely suffered from overfitting to recent volatility or missed critical stop-loss triggers during the initial entries. We must immediately reduce position sizing to zero until parameters are re-optimized using a rolling window of live data.

ADDITIONAL METRICS

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