LATINOS TRADING

BACKTEST REPORT

Backtest #49903 · META · EVO_GG1RSISNIP_v1299

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_v1299 backtest on META reveals a catastrophic failure with zero winning trades and a 17.50% ROI loss over just three executions. A Sharpe ratio of -0.85 and a 33.28% drawdown indicate severe undercapitalization relative to the signal frequency, rendering the sample size statistically insignificant for any robust conclusion. The strategy likely suffers from a critical logic flaw or extreme parameter sensitivity that failed to capture any alpha in this specific market regime. Before deploying capital live, we must run a sensitivity analysis on entry thresholds and validate the logic against a broader historical dataset. This approach will determine if the strategy requires a fundamental overhaul or if the recent results are

ADDITIONAL METRICS

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

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