LATINOS TRADING

BACKTEST REPORT

Backtest #50659 · META · EVO_GG1RSISNIP_v1641

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_v1641 strategy on META failed catastrophically with a zero percent win rate and a severe 33.28 percent maximum drawdown. Such a sample size of only three trades renders any statistical significance meaningless, as the results are likely due to overfitting or extreme tail risk rather than strategy failure. The negative Sharpe ratio of 0.85 confirms that losses vastly outweighed any marginal gains during this specific period. Immediate action requires a full parameter audit to identify which entry conditions triggered these losses, followed by a retest on a broader historical dataset to validate robustness.

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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