LATINOS TRADING

BACKTEST REPORT

Backtest #52681 · 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 33.28% drawdown across only three transactions. Such a tiny sample size renders any statistical significance meaningless, as the results likely reflect overfitting or a specific market anomaly rather than a strategy flaw. The negative Sharpe ratio confirms that the strategy generated returns below the risk-free rate while exposing significant downside risk. We must immediately halt live deployment and re-evaluate the entry logic to prevent further capital erosion. The next step is to run a fresh simulation on a broader dataset to verify if the failure was an outlier or a systemic design error.

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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