LATINOS TRADING

BACKTEST REPORT

Backtest #57116 · META · EVO_GG1RSISNIP_v365

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_v365 strategy on META failed decisively with a -17.5% ROI and a 0% win rate across only three trades. A Sharpe ratio of -0.85 and a 33.28% drawdown indicate severe overfitting or a regime mismatch rather than genuine alpha. With such a tiny sample size, the statistical confidence in these results is negligible and the equity curve lacks reliability.
The next step is to widen the parameter search space to identify robust settings that survive walk-forward analysis.

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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