LATINOS TRADING

BACKTEST REPORT

Backtest #48039 · META · EVO_GG1RSISNIP_v959

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_v959 strategy on META suffered a catastrophic failure with zero wins and a 33.28% drawdown, driven by only three trades. The negative Sharpe ratio of -0.85 and total capital loss confirm the approach lacks statistical validity given the negligible sample size. Such a small dataset renders any performance metric meaningless, as a single outlier can distort the entire equity curve. We must reject this signal logic immediately and redesign the entry filters to avoid these extreme losses before retesting. The immediate next step is to backtest the modified rules on a larger, out-of-sample dataset to validate viability.

ADDITIONAL METRICS

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