LATINOS TRADING

BACKTEST REPORT

Backtest #48046 · 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 failed catastrophically on META, delivering a -17.50% return with a zero win rate across only three trades. A maximum drawdown of 33.28% and negative Sharpe ratio of -0.85 indicate severe underperformance and high risk exposure. Such a small sample size offers negligible statistical confidence, rendering the negative results potentially anomalous rather than indicative of structural flaws. We must expand the sample by retesting with different parameters or shifting to a different asset to validate the signal logic before deployment.

ADDITIONAL METRICS

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