LATINOS TRADING

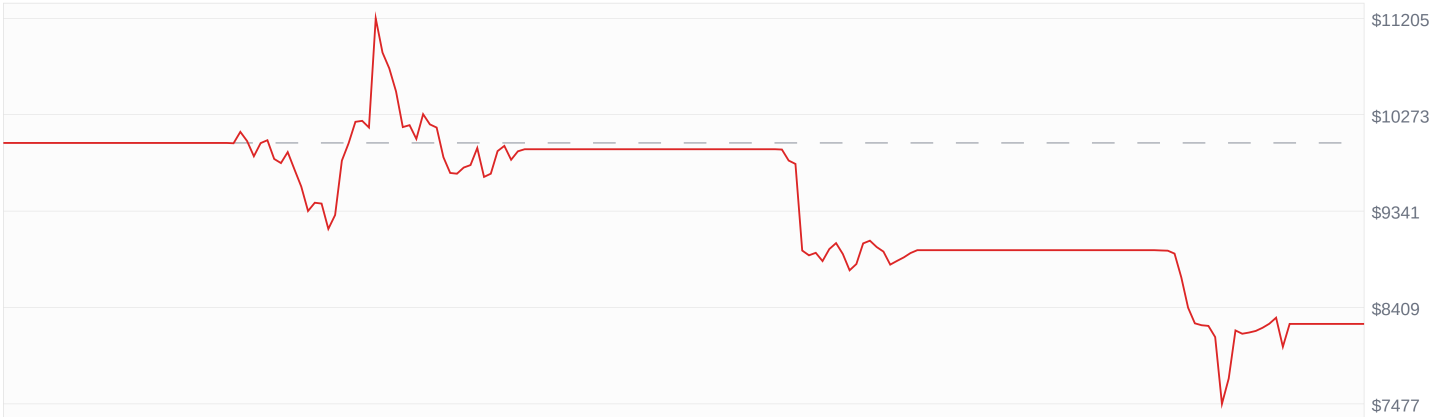
BACKTEST REPORT

Backtest #49248 · META · EVO_GG1RSISNIP_v267

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

This EVO_GG1RSISNIP_v267 backtest on META is a clear failure, registering a -17.50% return and a negative Sharpe ratio of -0.85. The strategy generated zero winning trades across a sample size of only three, resulting in a catastrophic 33.28% maximum drawdown. Such a limited dataset lacks statistical significance, making the results unreproducible and indicative of severe overfitting or regime mismatch. Immediate action requires pausing deployment and redefining entry filters to ensure positive expectancy before risking live capital.

ADDITIONAL METRICS

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