LATINOS TRADING

BACKTEST REPORT

Backtest #49782 · META · EVO_GG1RSISNIP_v1199

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_v1199 strategy failed decisively on META, losing 17.50% capital with a 33.28% drawdown across only three trades. A zero win rate and negative Sharpe of -0.85 indicate severe regime mismatch rather than statistical noise. Such a tiny sample size invalidates any claim of robustness, suggesting the logic requires immediate parameter pruning or a different asset class. Re-run the backtest with tighter stop-loss constraints or a higher minimum trade count filter before live deployment.

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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