LATINOS TRADING

BACKTEST REPORT

Backtest #51082 · META · EVO_GG1RSISNIP_v139

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_v139 strategy on META failed catastrophically, generating zero winning trades and a negative Sharpe ratio of -0.85. With only three executed trades, the statistical significance is negligible, rendering the -17.5% ROI and 33.28% drawdown unreliable indicators of long-term performance. The model appears highly sensitive to specific market conditions, as evidenced by the total inability to capture upside or mitigate downside risk. Before redeploying capital, we must significantly reduce position sizing and retest the logic on a larger sample size to validate its robustness. The immediate next step is to pause live execution and perform a walk-forward analysis to identify parameter instability.

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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