LATINOS TRADING

BACKTEST REPORT

Backtest #51218 · META · EVO_GG1RSISNIP_v249

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_v249 strategy failed decisively on META with a -17.50% drawdown and zero wins across only three trades, rendering any statistical inference meaningless. The negative Sharpe ratio of -0.85 confirms pure capital erosion without risk-adjusted return, suggesting the entry logic is fundamentally misaligned with current volatility. With such a negligible sample size, overfitting is a severe risk, yet the total loss indicates the rules are too aggressive for the market regime. The next step is to reduce position sizing and widen stop-loss thresholds to prevent further liquidation events during high variance periods.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.