LATINOS TRADING

BACKTEST REPORT

Backtest #52233 · META · EVO_GG1RSISNIP_v1001

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_v1001 strategy on META failed catastrophically with a -17.50% return and zero winning trades, indicating a severe regime mismatch for this sample. With only three transactions, the statistical power is negligible, rendering the Sharpe ratio of -0.85 and 33.28% drawdown unreliable indicators of long-term risk. The strategy likely overfit to noise rather than capturing genuine alpha, as evidenced by the inability to execute a single profitable signal. We must discard this parameter set and re-engineer the entry logic to filter out low-conviction environments. The immediate next step is to backtest a simplified version with wider stop-loss thresholds on a larger dataset to validate robustness.

ADDITIONAL METRICS

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