LATINOS TRADING

BACKTEST REPORT

Backtest #56838 · 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

The EVO_GG1RSISNIP_v267 backtest on META is unprofitable with zero wins and a catastrophic 33.28% drawdown, signaling a severe regime mismatch or parameter overfit. With only three trades executed, the statistical sample is too small to derive any meaningful Sharpe ratio or confidence intervals for this strategy. The negative return of 17.50% suggests the entry logic is fundamentally broken for the current price structure. We must immediately broaden the test period and increase trade frequency to validate whether this failure is specific to META or a systemic flaw in the signal generation.

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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