LATINOS TRADING

BACKTEST REPORT

Backtest #46981 · META · EVO_GG1RSISNIP_v108

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_v108 strategy failed catastrophically on META, delivering a negative 17.50% ROI with zero winning trades over only three executions. A maximum drawdown of 33.28% combined with a Sharpe ratio of -0.85 indicates severe underperformance relative to risk, suggesting the signal logic is fundamentally misaligned with current market microstructure. The sample size of three trades is statistically insignificant, making any conclusion about the strategy's robustness premature and highly susceptible to overfitting. Immediate action requires pausing deployment to recalibrate entry filters or analyze why every trade resulted in a loss before reallocating capital.

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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