LATINOS TRADING

BACKTEST REPORT

Backtest #48043 · META · EVO_GG1RSISNIP_v959

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 backtest for META on the EVO_GG1RSISNIP_v959 strategy failed catastrophically, recording a -17.50% ROI and zero winning trades due to three execution attempts that all missed their mark. With a maximum drawdown of 33.28% and a negative Sharpe ratio of -0.85, the strategy demonstrates a high-risk profile that is statistically meaningless given the tiny sample size of only three trades. Such low trade volume precludes any reliable confidence intervals, rendering performance metrics like win rate or drawdown purely anecdotal rather than predictive. The immediate next step is to backtest this same logic against a broader set of large-cap tech stocks to determine if the failure is asset-specific or a flaw in the core 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**