LATINOS TRADING

BACKTEST REPORT

Backtest #49555 · META · EVO_GG1RSISNIP_v53

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_v53 strategy on META failed catastrophically, generating zero wins and a 33.28% drawdown across only three trades. A Sharpe ratio of -0.85 indicates a strategy that lost money faster than it could generate risk-adjusted alpha, rendering the statistical sample size entirely insignificant. With a -17.50% ROI and no profitable signals, the logic behind the entry rules clearly misses the current market structure or requires drastic parameter tuning. The next step must be to backtest on a longer historical dataset to validate whether this underperformance is a temporary anomaly or a fundamental flaw in the strategy's core assumptions.

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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