LATINOS TRADING

BACKTEST REPORT

Backtest #50934 · META · EVO_GG1RSISNIP_v212

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_v212 strategy failed catastrophically on META, recording zero winning trades and a negative Sharpe ratio of -0.85. Such a sample size of three trades is statistically insignificant, rendering the sharp 33.28% drawdown and 17.50% loss unrepresentative of long-term performance. The model appears overfit to recent noise or lacks robustness against current market volatility, as evidenced by the complete absence of profitable signals. Immediate action requires recalibrating entry thresholds or filtering conditions before re-running any simulations to avoid misleading optimization. Proceed with caution and expand the backtest horizon to validate any strategy adjustments.

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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