LATINOS TRADING

BACKTEST REPORT

Backtest #52364 · META · EVO_GG1RSISNIP_v1084

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_v1084 backtest on META is a statistical failure, delivering a negative ROI of -17.5% and zero winning trades. With only three total executions, the Sharpe ratio of -0.85 and 33.28% maximum drawdown lack sufficient sample size to confirm strategy viability. Such a sparse dataset creates high variance, rendering the performance metrics unreliable for institutional deployment. Immediate action requires either adjusting entry filters to reduce false signals or discarding the approach entirely. Proceeding with capital allocation at this stage is ill-advised due to the extreme risk profile.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**