LATINOS TRADING

BACKTEST REPORT

Backtest #52424 · META · EVO_GG1RSISNIP_v1117

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_v1117 strategy on META produced catastrophic results with a -17.5% ROI and zero winning trades, indicating a severe structural flaw or overfitting to a very small sample. With only three trades executed, the statistical confidence is negligible and the -0.85 Sharpe ratio suggests the model is generating consistent losses rather than navigating volatility. Such a deep drawdown of 33.28% implies the stop-loss logic or entry conditions are fundamentally misaligned with current market microstructure. Before redeploying capital, a rigorous parameter sweep and out-of-sample validation are mandatory to identify the root cause of this failure. This strategy is currently unfit for live trading and requires immediate algorithmic revision.

ADDITIONAL METRICS

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