LATINOS TRADING

BACKTEST REPORT

Backtest #56062 · 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 on META failed catastrophically with zero winning trades and a -17.5% ROI, indicating severe signal misspecification or adverse market conditions. A sample size of only three trades renders the statistical output non-representative, as the extreme -0.85 Sharpe ratio and 33.28% drawdown reflect outlier risk rather than systematic inefficiency. The total loss of capital suggests the entry logic ignored critical volatility expansion or support breakdowns specific to META's recent structure. Immediate action requires reviewing the exact candle data for those three failures to identify the common trigger before redeploying any capital.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.