LATINOS TRADING

BACKTEST REPORT

Backtest #56092 · META · EVO_GG1RSISNIP_v102

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_v102 strategy on META failed catastrophically, losing 17.5% of capital across just three trades with a zero win rate. Such a limited sample size offers negligible statistical confidence, rendering the -0.85 Sharpe ratio an outlier rather than a systemic failure. The 33.28% drawdown indicates the logic lacks sufficient risk management to survive even minor volatility spikes. Immediate recalibration of entry thresholds and stop-loss placement is required before any further deployment.

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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