LATINOS TRADING

BACKTEST REPORT

Backtest #56209 · META · EVO_GG1RSISNIP_v139

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_v139 strategy on META failed catastrophically, yielding a -17.50% ROI and a 0.0% win rate across only three trades. With a negative Sharpe ratio of -0.85 and a maximum drawdown of 33.28%, the signal logic appears fundamentally flawed for this asset class. The sample size is too small to establish statistical confidence, meaning this result could be a random outlier rather than a systemic failure. Immediate optimization of entry filters or a complete strategy reset is required before any live deployment is considered.

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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