LATINOS TRADING

BACKTEST REPORT

Backtest #56525 · META · EVO_GG1RSISNIP_v456

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_v456 strategy on META failed catastrophically, losing 17.50% of capital across only three trades with zero wins. A Sharpe ratio of -0.85 and a 33.28% maximum drawdown indicate severe underperformance and high risk concentration. With such a tiny sample size, the results lack statistical significance, meaning a single outlier could skew the entire equity curve. The strategy lacks any robustness and must be re-optimized with stricter entry filters or different timeframes before real deployment. Re-running a walk-forward analysis on a broader dataset is the necessary next step to validate any potential edge.

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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