LATINOS TRADING

BACKTEST REPORT

Backtest #57044 · META · EVO_GG1RSISNIP_v311

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_v311 strategy failed catastrophically on META with a -17.5% ROI and zero winning trades, indicating a complete breakdown in signal logic rather than normal market variance. With only three total trades executed, the statistical sample size is too small to draw any meaningful conclusions about the strategy's robustness or risk profile. A maximum drawdown of 33.28% suggests the entry filters were too aggressive for current volatility or the exit logic was entirely ineffective. The negative Sharpe ratio of -0.85 confirms that the risk-adjusted returns were deeply unsound for institutional deployment. You must immediately audit the signal generation parameters and increase the minimum trade threshold to validate

ADDITIONAL METRICS

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