LATINOS TRADING

BACKTEST REPORT

Backtest #47934 · META · EVO_GG1RSISNIP_v885

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_v885 strategy on META failed catastrophically, delivering a -17.5% return and a zero win rate across only three trades. Such a tiny sample size renders the Sharpe ratio of -0.85 statistically meaningless and offers no predictive confidence for future performance. The 33.28% maximum drawdown indicates severe risk exposure that likely stems from a specific, unrepresentative market event rather than a fundamental strategy flaw. Immediate next steps involve expanding the lookback period to capture broader market regimes and recalibrating entry thresholds to avoid whipsaws. This result is not actionable yet; more data is required before drawing any conclusions on viability.

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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