LATINOS TRADING

BACKTEST REPORT

Backtest #48565 · META · EVO_GG1RSISNIP_v1084

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_v1084 strategy generated negative alpha on META, losing 17.5% of capital across only three trades. With a zero percent win rate and a -0.85 Sharpe ratio, the strategy failed to capture any positive expectancy. A 33.28% drawdown indicates extreme volatility exposure, and the small sample size renders any statistical significance meaningless. You must recalibrate the stop-loss logic or remove the position entirely before risking live capital.

ADDITIONAL METRICS

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