LATINOS TRADING

BACKTEST REPORT

Backtest #48793 · META · EVO_GG1RSISNIP_v1117

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_v1117 strategy on META failed catastrophically, losing 17.5% with zero winning trades and a 33.28% drawdown. The single-sample size of three trades renders the Sharpe ratio of -0.85 statistically meaningless and unrepresentative of long-term viability. This severe underperformance suggests the signal logic is poorly calibrated for the current volatility regime of the asset. The immediate next step is to run a new backtest with optimized entry filters and a wider parameter grid to identify robust settings before live deployment.

ADDITIONAL METRICS

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