LATINOS TRADING

BACKTEST REPORT

Backtest #49556 · META · EVO_GG1RSISNIP_v53

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_v53 strategy on META failed catastrophically, generating no winning trades while surrendering 33.28% capital through three sequential losses. A Sharpe ratio of -0.85 confirms the approach was deeply unprofitable, likely due to overfitting on a tiny sample size that lacks statistical significance. With only three trades recorded, the results are too noisy to validate any specific signal logic, making the -17.50% drawdown a statistical outlier rather than a systemic flaw. Immediate next steps require parameter optimization to filter entry conditions or abandoning the strategy entirely in favor of a robust mean reversion model. Please note this analysis is for educational purposes and does not constitute financial advice.

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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