LATINOS TRADING

BACKTEST REPORT

Backtest #51046 · META · EVO_GG1RSISNIP_v108

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_v108 strategy on META failed completely, producing zero winning trades and a -17.50% ROI with a 33.28% drawdown. The sample size of only three trades is statistically insignificant, rendering the Sharpe ratio of -0.85 unreliable for performance validation. The strategy lacks robustness against the current volatility, as evidenced by the inability to generate any profitable signals. Immediate parameter tuning or a fundamental review of the entry logic is required before redeployment. Further backtesting with expanded historical data is necessary to confirm whether this failure was an anomaly or a structural flaw.

ADDITIONAL METRICS

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