LATINOS TRADING

BACKTEST REPORT

Backtest #56915 · META · EVO_GG1RSISNIP_v380

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_v380 strategy failed on META with a catastrophic -17.50% ROI and zero winning trades, indicating a severe misalignment between signal logic and current price action. A maximum drawdown of 33.28% combined with a negative Sharpe ratio of -0.85 confirms that the strategy is generating high-risk, negative alpha rather than stable returns. With only three trades executed, the statistical sample is too small to claim a definitive failure, though the outcome suggests the entry conditions are fundamentally flawed for this asset. The next step is to backtest with a wider date range and adjust stop-loss parameters to prevent such extreme equity erosion.

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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