LATINOS TRADING

BACKTEST REPORT

Backtest #46689 · META · EVO_GG1RSISNIP_v8

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_v8 strategy on META is fundamentally broken, generating zero wins and a -17.5% ROI while exposing capital to a 33.3% drawdown in just three trades. With only three data points, statistical significance is nonexistent, and the negative Sharpe ratio confirms a complete failure to generate risk-adjusted alpha. The strategy likely failed due to overfitting or misaligned volatility parameters on this specific ticker. Immediate next steps are to discard the current logic, widen the backtest window significantly, and retest with stricter entry filters before any live deployment. This result requires a full strategy overhaul rather than minor parameter tweaks.

ADDITIONAL METRICS

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