LATINOS TRADING

BACKTEST REPORT

Backtest #48705 · META · EVO_GG1RSISNIP_v1096

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_v1096 strategy on META failed catastrophically, losing 17.5% of capital across only three trades with zero wins. The negative Sharpe ratio of -0.85 and severe 33.28% drawdown indicate that the signal logic is fundamentally misaligned with current volatility. Statistical confidence is negligible due to the tiny sample size, rendering the results an outlier rather than a systemic failure. We must immediately retest the entry filters with wider stops or pivot to a mean-reversion approach before deploying live capital.

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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