LATINOS TRADING

BACKTEST REPORT

Backtest #48710 · 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, recording zero wins and a -17.5% loss across only three trades. With a Sharpe ratio of -0.85 and a 33.28% drawdown, the signal logic is statistically unreliable given this tiny sample size. The model likely overfitted to noise or failed to account for recent market volatility regimes. Immediate recalibration of entry thresholds and volume filters is required before any redeployment.

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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