LATINOS TRADING

BACKTEST REPORT

Backtest #49474 · META · EVO_GG1RSISNIP_v1590

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_v1590 strategy on META produced a -17.50% ROI with a -0.85 Sharpe ratio, indicating negative risk-adjusted returns. A 0.0% win rate across only three trades confirms that the signal logic failed to identify valid entries, resulting in a 33.28% max drawdown. This sample size is statistically insignificant, so the results cannot be generalized to broader market conditions. The immediate next step is to debug the entry filters to resolve the zero-win-rate issue before re-evaluating performance.

ADDITIONAL METRICS

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