LATINOS TRADING

BACKTEST REPORT

Backtest #51467 · 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 catastrophically on META, recording zero winning trades and a severe 33.28% drawdown. With only three trades executed, the statistical significance is negligible, rendering the negative Sharpe ratio of -0.85 and 17.50% loss unrepresentative of long-term viability. The approach clearly lacks robustness against current market volatility or specific asset conditions for this short sample. Immediate next steps involve pausing deployment, expanding the strategy backtest window to capture more market cycles, and recalibrating entry filters to avoid consecutive failures.

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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