

LATINOS TRADING

BACKTEST REPORT



Backtest #52105 · META · EVO_GG1RSISNIP_v311

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_v311 strategy failed catastrophically on META with a -17.50% ROI and zero winning trades, indicating a complete breakdown in signal logic. A maximum drawdown of 33.28% suggests aggressive position sizing or unfiltered entry points that ignored market context. With only three trades executed, the statistical sample is negligible, rendering the Sharpe ratio of -0.85 meaningless for performance evaluation. The strategy likely requires fundamental parameter recalibration or a stricter trend filter before retesting.

ADDITIONAL METRICS

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