LATINOS TRADING

BACKTEST REPORT

Backtest #52711 · META · EVO_GG1RSISNIP_v1307

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_v1307 strategy on META failed catastrophically, recording zero winning trades and a 33.28% maximum drawdown, which suggests the signal logic is fundamentally misaligned with current market volatility. With only three executed trades, the sample size is statistically insignificant, rendering the -17.50% ROI and -0.85 Sharpe ratio unreliable indicators of long-term performance. The strategy likely suffered from overfitting to historical noise or a severe regime break where entry conditions were never met until late in the simulation period. Before redeploying capital, you must re-qualify the parameters against a larger dataset and stress-test the logic against recent earnings-driven volatility.

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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