LATINOS TRADING

BACKTEST REPORT

Backtest #48708 · 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

This backtest on META demonstrates a catastrophic failure where the strategy generated zero winning trades and suffered a 33.28% drawdown across a mere three transactions. A Sharpe ratio of -0.85 and a -17.50% return indicate the signal logic is fundamentally misaligned with current market volatility rather than reflecting statistical noise. Given such a low sample size, any observed performance lacks statistical significance and cannot support a conclusion regarding the strategy's long-term viability. The next step is to re-examine the specific entry conditions for RSI and volume filters to identify if they are triggering on false breakouts during this specific regime. We must not deploy capital until the logic is recalibrated to explain why the

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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