LATINOS TRADING

BACKTEST REPORT

Backtest #49828 · META · EVO_GG1RSISNIP_v1252

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_v1252 strategy on META failed decisively, generating a -17.5% ROI and zero winning trades over a severely underpowered sample of only three executions. With a Sharpe ratio of -0.85 and a maximum drawdown exceeding 33%, the statistical confidence is negligible, rendering these results statistically insignificant rather than a definitive proof of strategy failure. The extreme loss concentration suggests the logic cannot withstand current volatility regimes without significant parameter recalibration or a stronger trend filter. We must immediately pause deployment and redesign the entry logic to prioritize capital preservation over aggressive signal generation.

ADDITIONAL METRICS

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