LATINOS TRADING

BACKTEST REPORT

Backtest #49904 · META · EVO_GG1RSISNIP_v1299

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_v1299 strategy on META failed catastrophically with a -17.50% ROI and zero winning trades, driven by a single loss that triggered a 33.28% maximum drawdown. The sample size of only three trades renders the -0.85 Sharpe ratio statistically insignificant and unreliable for institutional decision-making. Such extreme volatility suggests the entry logic is fundamentally misaligned with current market microstructure or liquidity conditions. We must immediately pause deployment and re-examine the signal generation parameters against fresh OHLCV data. The next concrete step is to run a walk-forward analysis to identify if the failure is a temporary regime shift or a structural flaw in the strategy.

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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