LATINOS TRADING

BACKTEST REPORT

Backtest #50187 · META · EVO_GG1RSISNIP_v1425

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_v1425 strategy on META is statistically insignificant given only three trades, rendering the -17.50% ROI and zero win rate unreliable indicators of future performance. The severe 33.28% drawdown suggests a critical flaw in stop-loss placement or overfitting to a specific short-term volatility regime rather than a structural market error. With a negative Sharpe ratio of -0.85, the risk-adjusted returns are unacceptable for institutional capital, indicating that the signal logic fails to capture the underlying momentum. We must immediately halt live deployment and conduct a walk-forward analysis to determine if this failure stems from parameter instability or a regime change in META's price action.

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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