LATINOS TRADING

BACKTEST REPORT

Backtest #56875 · META · EVO_GG1RSISNIP_v271

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_v271 strategy on META failed catastrophically, generating zero winning trades and a 33.28% drawdown with a negative Sharpe ratio of -0.85. With only three executed trades, the statistical sample is insufficient to confirm the strategy's robustness, making the -17.50% ROI a result of severe underperformance rather than confirmed inefficiency. The strategy likely lacks adequate volatility filters or failed to adapt to current market liquidity, resulting in a total loss of potential profit. We must immediately backtest on a larger dataset or adjust entry logic to filter out low-probability setups before live deployment. No action should be taken until these parameters are re-optimized and statistically validated.

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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