LATINOS TRADING

BACKTEST REPORT

Backtest #51219 · META · EVO_GG1RSISNIP_v249

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_v249 backtest on META produced a 17.50% drawdown with zero winning trades, indicating a complete regime mismatch between the strategy logic and current volatility. A 3% trade sample size yields zero statistical confidence for any signal generation, rendering the -0.85 Sharpe ratio statistically insignificant. The extreme drawdown suggests the entry filters failed to identify the prevailing downtrend or overbought conditions. Immediate action requires a regime switch to a mean-reversion setup or a hard stop on this parameter set until volatility compresses.

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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