LATINOS TRADING

BACKTEST REPORT

Backtest #52619 · 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 catastrophically, executing only three trades that resulted in a -17.50% loss and a 33.28% peak drawdown with zero winning positions. The negative Sharpe of -0.85 confirms severe underperformance against a risk-free rate, indicating the logic is fundamentally misaligned with current market volatility or lacks sufficient filters. Given the sample size of three trades, any statistical conclusion is invalid and the results are too noisy to derive actionable insights from this specific simulation. Immediate next steps involve pausing deployment, re-evaluating entry triggers for false signals, and running an out-of-sample backtest on a longer historical window to validate robustness.

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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