LATINOS TRADING

BACKTEST REPORT

Backtest #54921 · META · EVO_GG1RSISNIP_v1584

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_v1584 strategy on META suffered a catastrophic failure, delivering zero winning trades and a -17.5% return on a tiny sample of only three transactions. With a Sharpe ratio of -0.85 and a maximum drawdown exceeding 33%, the statistical confidence in these results is negligible due to severe under-sampling bias. The strategy likely failed to account for specific volatility regimes or liquidity constraints present in the recent META price action. Immediate action must involve pausing live deployment and running a robust walk-forward analysis on a significantly larger dataset to validate or discard the logic. Until the strategy demonstrates positive expectancy on a backtest with at least 100 trades, it remains

ADDITIONAL METRICS

CAGR	-17.50%
Sortino Ratio	-0.56
Turnover	5.61x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$8249.99