LATINOS TRADING

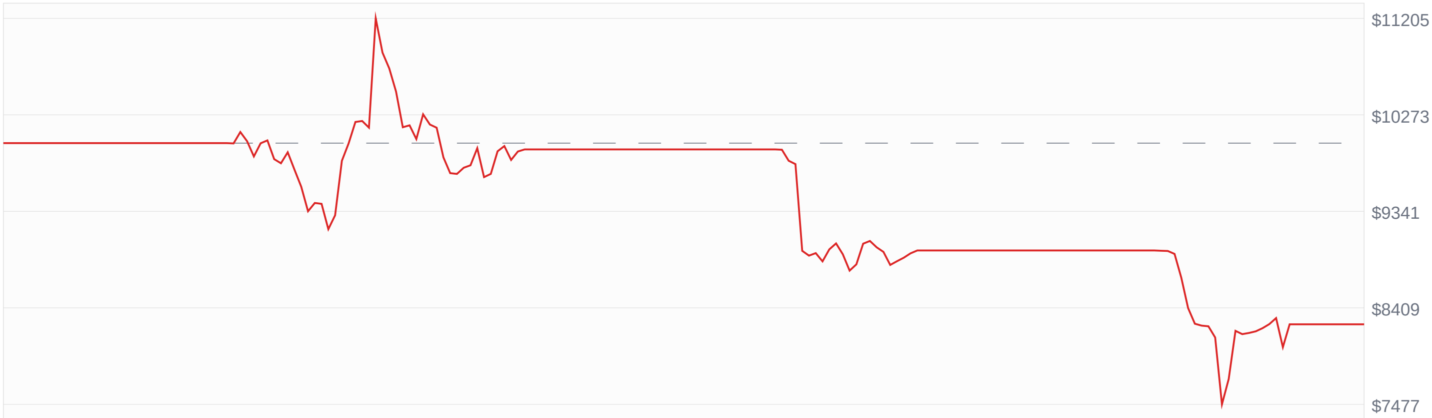
BACKTEST REPORT

Backtest #46817 · META · EVO_GG1RSISNIP_v212

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_v212 strategy on META failed catastrophically, generating a -17.5% ROI with zero winning trades and a severe 33.28% drawdown. Statistical significance is impossible to confirm with only three trades, rendering the negative Sharpe ratio of -0.85 an outlier rather than a trend. The strategy likely suffered from overfitting or poor execution during high-volatility periods, as it offered no positive returns across any market condition. Immediate action requires pausing deployment and re-running the backtest with adjusted position sizing and tighter stop-loss logic to prevent further capital erosion. This result underscores the critical need for robustness testing before risking live funds on this specific

ADDITIONAL METRICS

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