LATINOS TRADING

BACKTEST REPORT

Backtest #49291 · 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, recording zero wins and a severe 33.28% drawdown across just three trades. A negative Sharpe ratio of -0.85 and -17.50% ROI indicate the approach was fundamentally misaligned with recent market volatility. With such a minuscule sample size, these results lack statistical confidence and likely reflect overfitting or a regime change rather than a persistent flaw. We must immediately halt live deployment and retrain the model using a broader parameter set that accounts for META's current high-beta behavior.

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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