LATINOS TRADING

BACKTEST REPORT

Backtest #51277 · META · EVO_GG1RSISNIP_v267

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_v267 strategy on META failed catastrophically, generating zero winning trades and a 33.28% drawdown within a minuscule sample of only three executions. With a negative Sharpe ratio of -0.85 and an ROI of -17.50%, the statistical confidence in this result is negligible due to severe under-sampling and lack of diversification. The bot likely overfitted to specific noise or hit a liquidity gap, rendering the parameters useless for live deployment. Immediate next steps involve re-evaluating the entry logic against broader market regimes and expanding the backtest horizon to at least two years before any real capital is risked.

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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