LATINOS TRADING

BACKTEST REPORT

Backtest #52549 · META · EVO_GG1RSISNIP_v1199

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_v1199 strategy on META failed decisively, delivering a -17.5% ROI with zero winning trades and a catastrophic 33.3% drawdown. A Sharpe ratio of -0.85 indicates severe underperformance against risk-free assets, while only three trades suggest the sample size is too small to establish statistical significance. The strategy appears overly sensitive to current volatility regimes or misaligned with META's specific price action structure. Immediate recalibration of entry thresholds or a complete strategy overhaul is required before any live deployment.

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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