LATINOS TRADING

BACKTEST REPORT

Backtest #56358 · 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 failed catastrophically on META, recording zero winning trades and a 33.28% maximum drawdown. With only three executed trades, statistical significance is non-existent, rendering the negative Sharpe ratio of -0.85 and -17.50% ROI anecdotal rather than systemic. The bot likely failed to filter false breakouts or lacked sufficient volatility adjustments for the current market regime. A concrete next step is to retest the logic on a broader sample size of assets to isolate whether the failure is specific to META or a structural flaw in the entry logic. This data point alone is insufficient to conclude the strategy is broken without comparative analysis.

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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