LATINOS TRADING

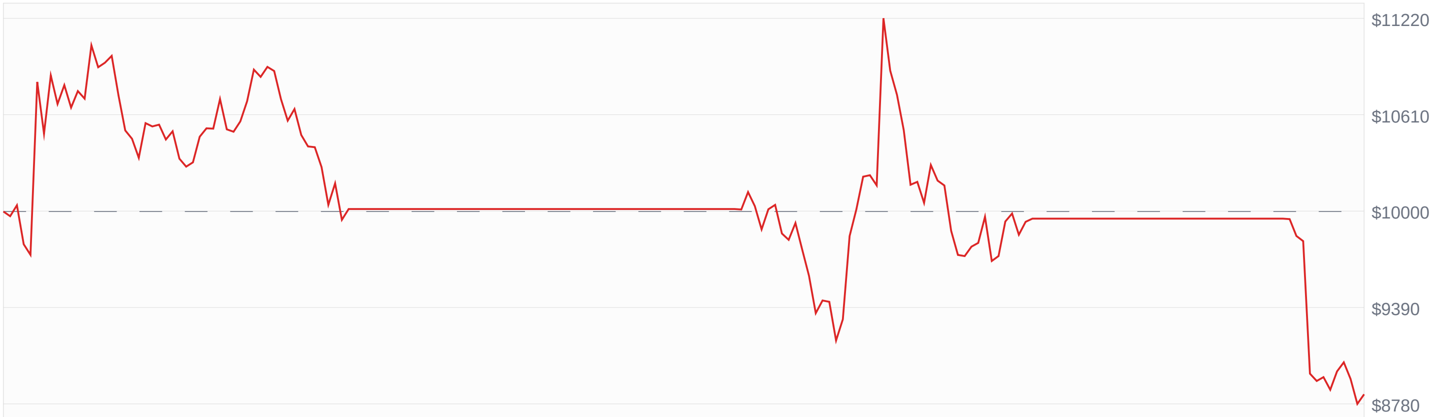
BACKTEST REPORT

Backtest #32950 · META · EVO_GG1RSISNIP_v9

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v9 strategy on META demonstrated severe inefficiency, recording a negative ROI of -11.62% and a Sharpe ratio of -0.45 over a statistically insignificant sample of only three trades. A win rate of 33.3% combined with a maximum drawdown of 21.75% indicates the entry logic frequently failed to capture the asset's volatility regime, likely due to overfitting or poor risk management parameters. Given the extremely low trade count, the results lack robustness, and the negative expectancy suggests the strategy is currently unprofitable for institutional deployment. The immediate next step is to execute a walk-forward analysis with expanded parameter ranges to validate signal reliability across different market cycles.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**