LATINOS TRADING

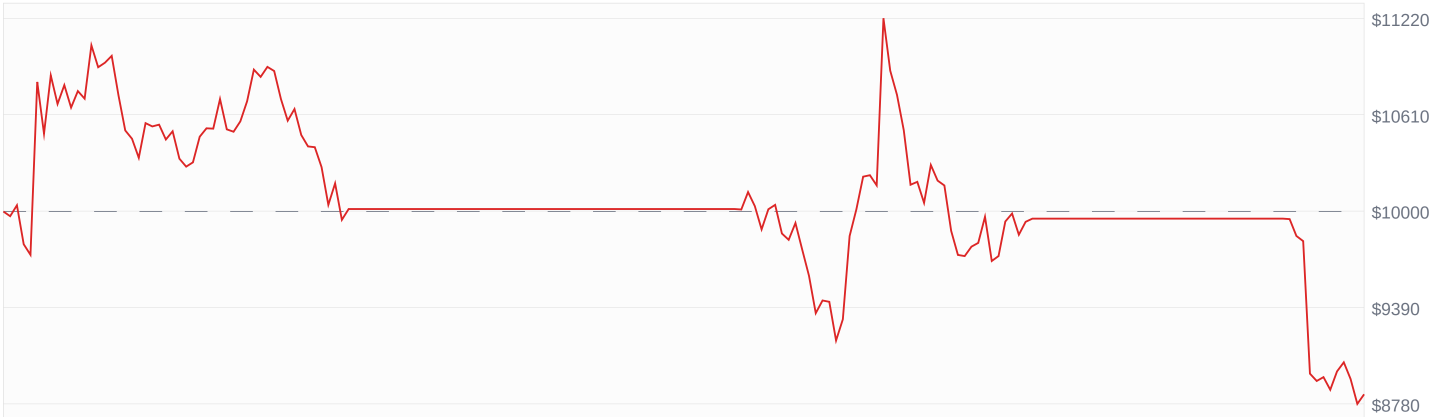
BACKTEST REPORT

Backtest #33322 · META · EVO_GG1RSISNIP_v1469

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_v1469 backtest on META reveals a deeply flawed strategy with an -11.62% ROI and a negative Sharpe of -0.45, indicating a loss-making approach over a statistically insignificant sample of merely three trades. A catastrophic 21.75% maximum drawdown coupled with a dismal 33.3% win rate suggests the entry logic fails to capture upside while exposing excessive risk during volatility. Such a small dataset offers zero statistical confidence for institutional deployment, as random noise likely drove the results rather than any robust alpha generation. We must discard this current parameter set and re-engineer the signal logic to filter for higher conviction setups before considering live deployment.

ADDITIONAL METRICS

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