LATINOS TRADING

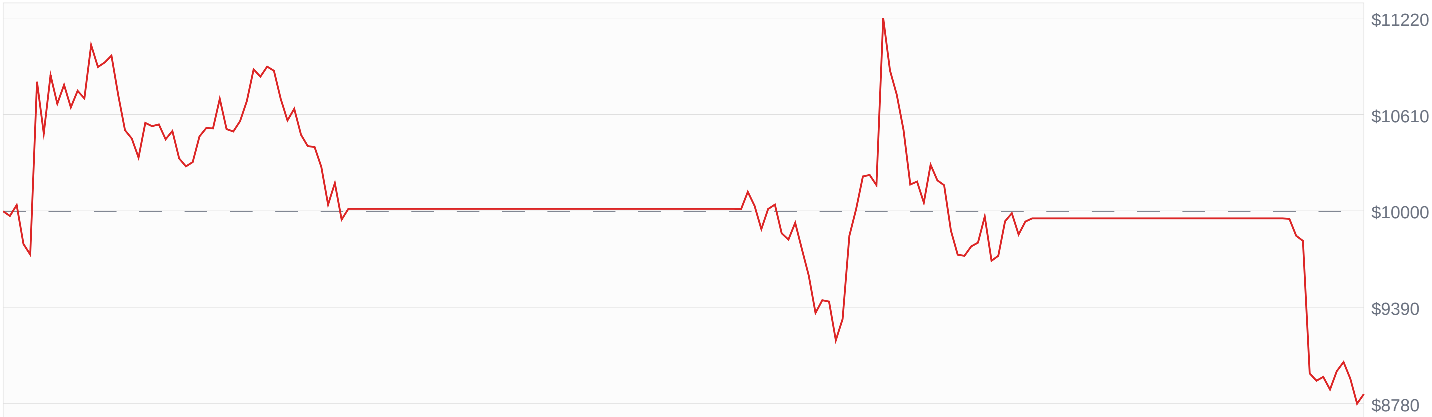
BACKTEST REPORT

Backtest #35915 · META · EVO_GG1RSISNIP_v43

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_v43 backtest on META reveals a severe strategy failure with negative returns and a sharp drawdown of 21.75%, driven by a statistically insignificant sample of only three trades. A win rate of 33.3% and a negative Sharpe ratio of -0.45 indicate that losses heavily outweighed gains, suggesting the entry logic lacks robustness during current volatility. The limited trade count prevents reliable statistical inference, making these metrics more indicative of overfitting or parameter instability than genuine market inefficiency. Immediate action requires expanding the lookback period to ensure the strategy can withstand broader market regimes before re-evaluating its core assumptions.

ADDITIONAL METRICS

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

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