LATINOS TRADING

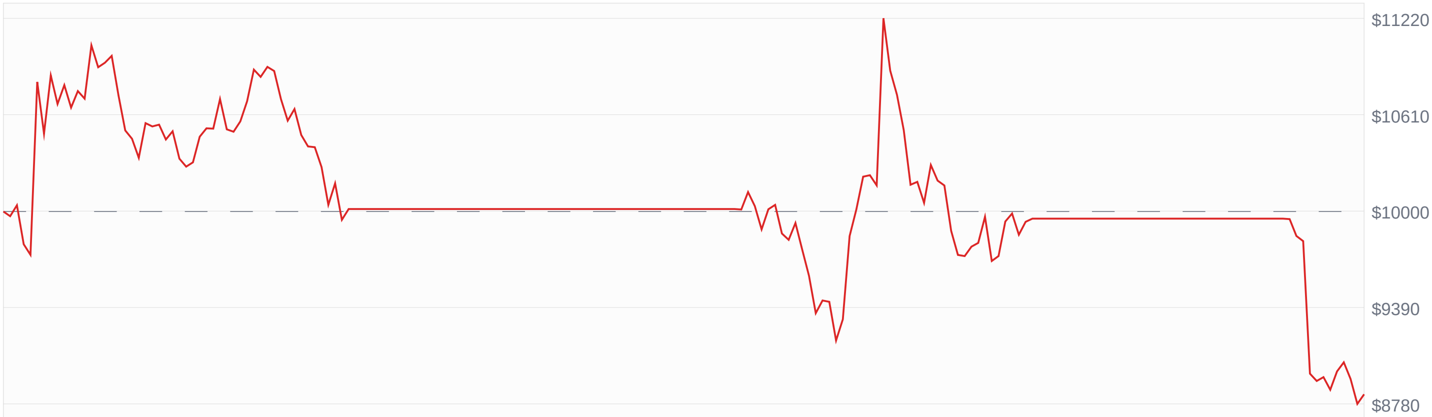
BACKTEST REPORT

Backtest #36221 · META · EVO_GG1RSISNIP_v1585

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 META backtest for EVO_GG1RSISNIP_v1585 yielded a negative ROI of 11.62% and a Sharpe ratio of 0.45, indicating severe underperformance relative to the risk taken. With only three total trades, the 33.3% win rate and 21.75% maximum drawdown lack statistical significance and cannot confirm a strategy flaw. The sample size is too small to draw definitive conclusions about the signal logic or market regime interaction. We must increase the simulation horizon or adjust entry parameters before redeploying capital. A fresh backtest with expanded historical data is the immediate next step.

ADDITIONAL METRICS

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