LATINOS TRADING

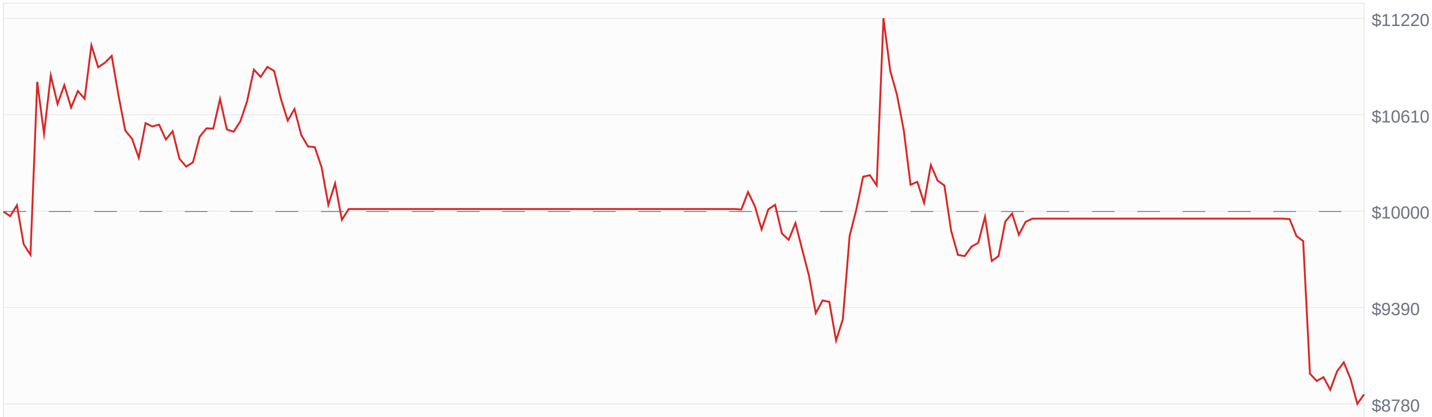
BACKTEST REPORT

Backtest #36269 · META · EVO_GG1RSISNIP_v295

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 EVO_GG1RSISNIP_v295 backtest shows severe underperformance with an -11.62% ROI and a negative Sharpe ratio of -0.45, indicating a failing strategy relative to risk-free rates. Only 3 trades occurred, creating a statistically insignificant sample size where a 33.3% win rate and 21.75% drawdown could easily be noise rather than a systematic flaw. The low trade count suggests the entry logic is too restrictive or the filters are misaligned with current volatility, preventing meaningful equity curve analysis. We must increase the historical lookback period or relax entry conditions to gather sufficient data points before drawing definitive conclusions. The next step involves stress-testing the strategy on a larger dataset

ADDITIONAL METRICS

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