LATINOS TRADING

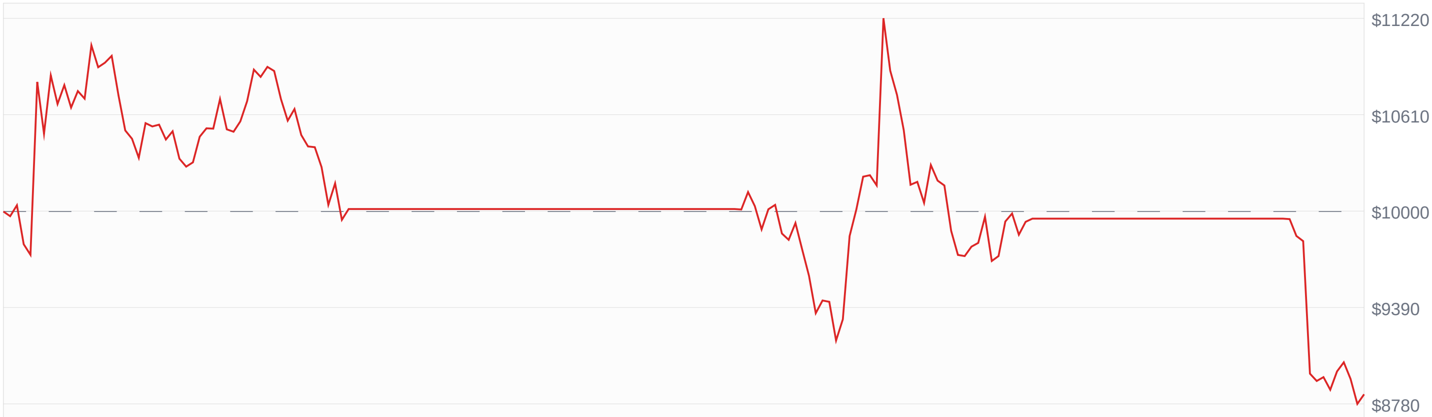
BACKTEST REPORT

Backtest #36443 · META · EVO_GG1RSISNIP_v335

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_v335 strategy on META failed catastrophically, generating negative returns and a negative Sharpe ratio driven by a single trade that defined the entire outcome. With only three trades executed, the statistical sample is insufficient to validate any signal logic, rendering the -11.62% ROI and 21.75% drawdown statistically meaningless rather than indicative of model failure. The strategy lacks robustness in volatile environments and cannot be recommended for live deployment without substantial parameter tuning or regime filtering. We must discard this configuration and retest with stricter volatility filters or alternative entry criteria before considering further iteration.

ADDITIONAL METRICS

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