LATINOS TRADING

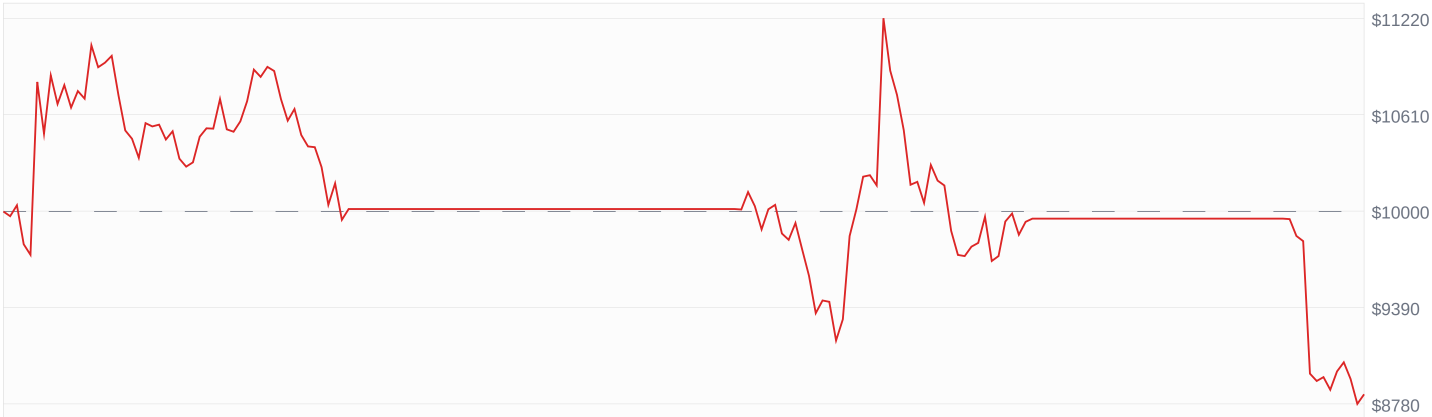
BACKTEST REPORT

Backtest #36793 · META · EVO_GG1RSISNIP_v435

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_v435 backtest on META shows severe underperformance with an -11.62% ROI and a negative Sharpe ratio of -0.45, indicating the strategy lost money during the simulation. With only three executed trades, the sample size is critically insufficient to validate the 33.3% win rate or confirm the 21.75% peak drawdown as statistically significant market behavior. The failure suggests the entry logic likely triggered too early or missed the primary trend entirely, resulting in a capital erosion from the starting amount to $8,840.31. We must expand the lookback period or adjust stop-loss parameters before considering re-deployment, as current metrics reflect noise rather than a reliable edge.

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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