LATINOS TRADING

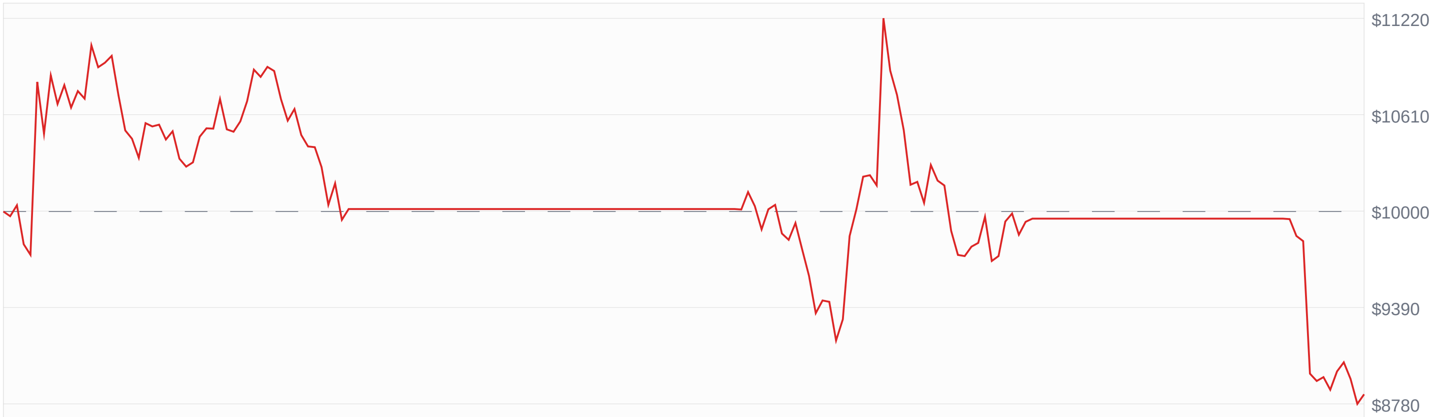
BACKTEST REPORT

Backtest #36923 · 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 generated a -11.62% ROI with a Sharpe ratio of -0.45, indicating a severe failure to capture alpha during this specific backtest period. With only three trades executed, the 33.3% win rate and 21.75% max drawdown lack statistical significance and suggest overfitting or a regime mismatch rather than a fundamental strategy flaw. The limited sample size prevents confident attribution of the drawdown to the signal logic itself, as a single loss could skew the entire equity curve. We must expand the lookback period or adjust parameters to increase trade frequency before drawing definitive conclusions on viability. Re-running a parameter sweep on a wider date range is the necessary next step to

ADDITIONAL METRICS

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