LATINOS TRADING

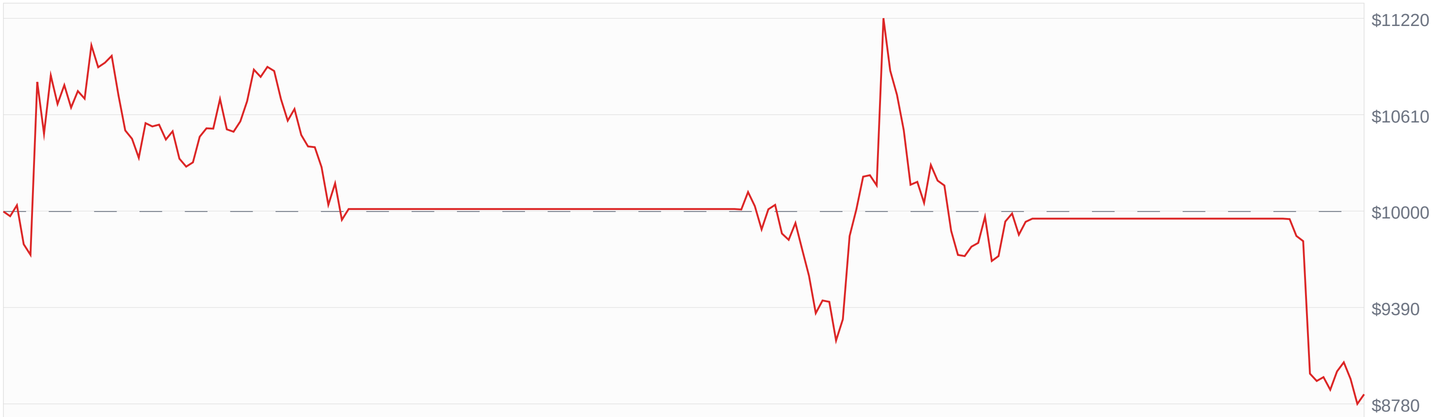
BACKTEST REPORT

Backtest #37333 · META · EVO_GG1RSISNIP_v5

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_v5 strategy on META suffered a significant failure, delivering an 11.62% loss with a negative Sharpe ratio of -0.45. With only three trades executed, the statistical confidence in these metrics is negligible, meaning the results likely reflect random noise rather than systematic edge. The 21.75% maximum drawdown indicates a severe capital preservation issue, suggesting the stop-loss logic or entry timing was fundamentally flawed for this specific volatility regime. Given the extremely low trade count, we cannot yet attribute the failure to a specific parameter rather than sample insufficiency. The immediate next step is to expand the backtest window to at least 200 trades before drawing any definitive conclusions or deploying

ADDITIONAL METRICS

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