LATINOS TRADING

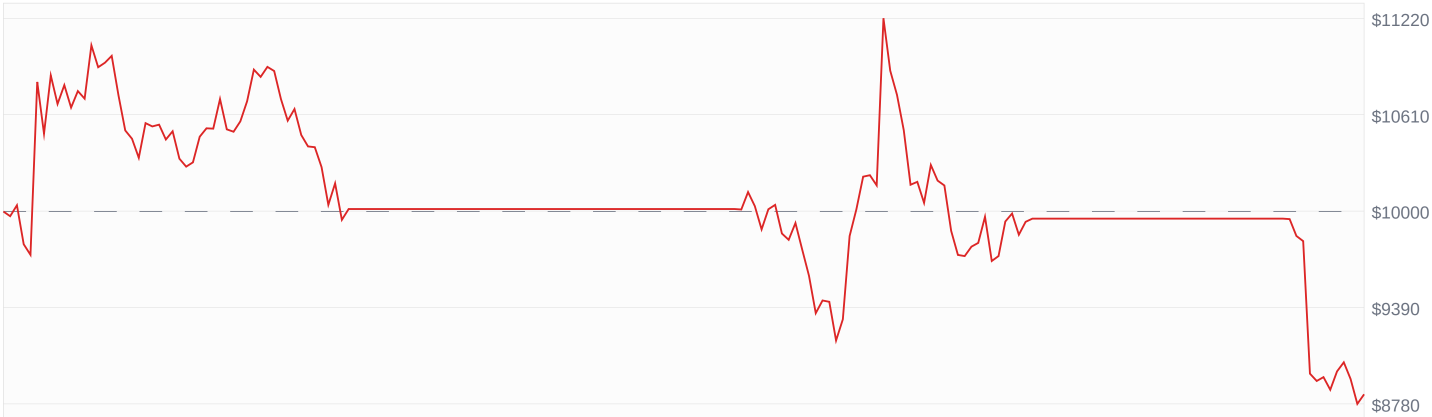
BACKTEST REPORT

Backtest #37547 · META · EVO_GG1RSISNIP_v267

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 backtest of the EVO_GG1RSISNIP_v267 strategy on META revealed a severe lack of robustness, marked by a negative ROI of 11.62% and a Sharpe ratio of 0.45. With only three executed trades, the statistical sample size is insufficient to draw meaningful conclusions about the strategy's viability. The maximum drawdown of 21.75% indicates excessive volatility that likely stems from an overly aggressive entry logic or poor stop-loss placement. Given the extremely low win rate of 33.3%, the current parameter set fails to generate consistent alpha in this market environment. A prudent next step is to conduct a broader parameter sweep on entry thresholds to filter for higher probability setups before redeployment.

ADDITIONAL METRICS

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