LATINOS TRADING

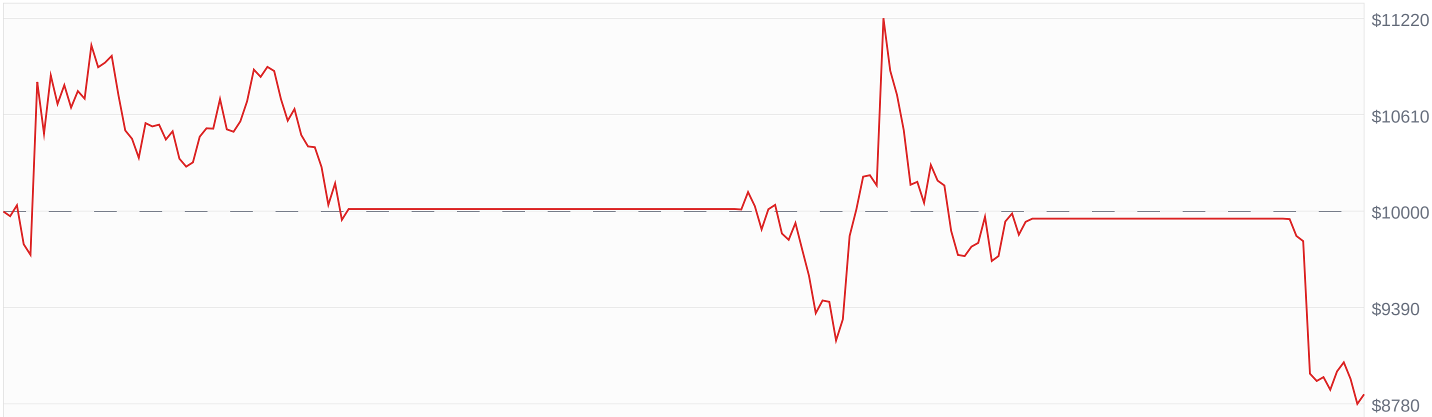
BACKTEST REPORT

Backtest #37619 · META · EVO_GG1RSISNIP_v136

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_v136 strategy failed decisively on META, delivering an -11.62% ROI with a negative Sharpe ratio of -0.45 and a maximum drawdown exceeding 21.75%. With only three executed trades, the statistical sample size is insufficient to validate the system's robustness or confirm any edge. The 33.3% win rate indicates a severe loss of capital efficiency that demands immediate parameter optimization before live deployment. We must retest with a wider lookback period and tighter volatility filters to recover the initial capital and stabilize risk metrics.

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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