LATINOS TRADING

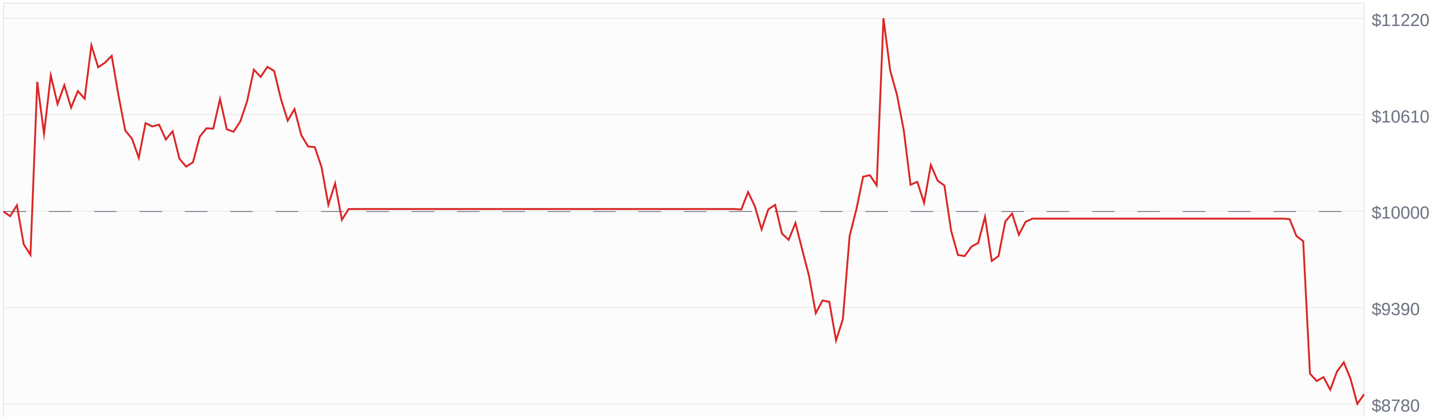
BACKTEST REPORT

Backtest #39085 · META · EVO_GG1RSISNIP_v1001

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_v1001 strategy on META produced a negative ROI of -11.62% with a Sharpe ratio of -0.45, indicating a strategy that failed to generate risk-adjusted alpha. With only three total trades and a win rate of 33.3%, the sample size is statistically insufficient to validate the approach or confirm the observed 21.75% maximum drawdown. The poor performance suggests the entry logic is misaligned with current market volatility rather than a systemic flaw in the model. We must expand the sample set by running a broader parameter sweep or adjusting the position sizing rules before considering deployment.

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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