LATINOS TRADING

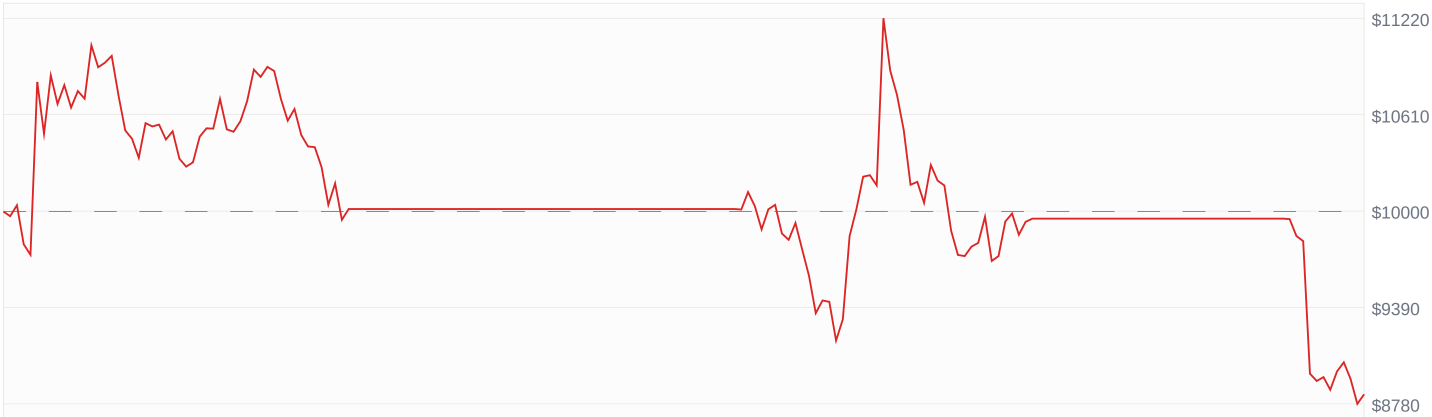
BACKTEST REPORT

Backtest #40900 · META · EVO_GG1RSISNIP_v1647

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_v1647 backtest on META shows a net loss of 11.62% with a negative Sharpe ratio of -0.45, indicating a strategy that underperformed the baseline. The 33.3% win rate and 21.75% max drawdown suggest severe overfitting or a lack of robustness in the signal logic given only three trades. Statistical confidence is negligible due to the extremely small sample size, rendering any performance metrics unreliable for live deployment. The primary failure lies in the inability to navigate recent volatility without significant capital erosion during the single losing period. We must expand the lookback window or adjust entry filters to generate a larger dataset before considering parameter optimization.

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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