LATINOS TRADING

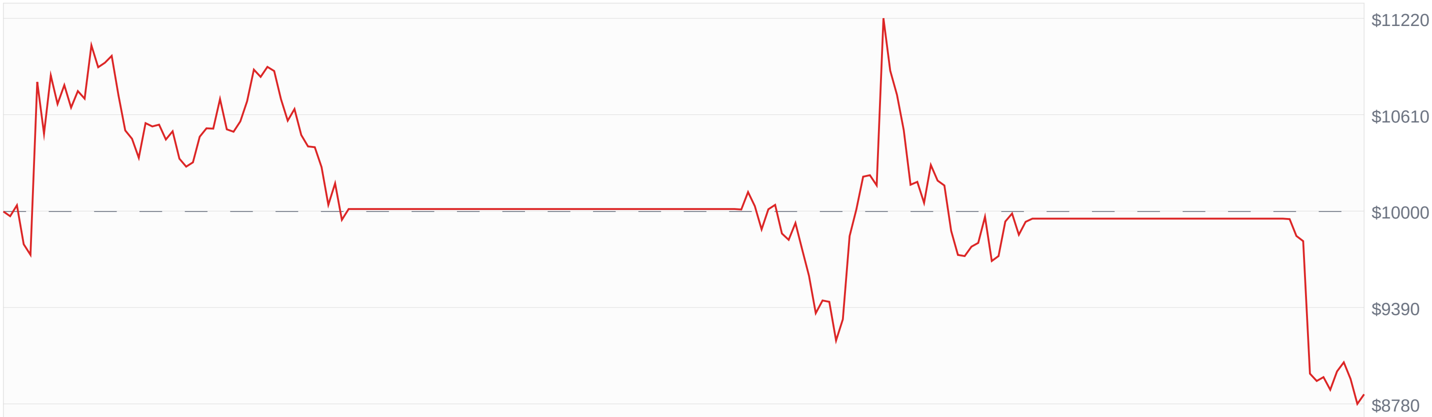
BACKTEST REPORT

Backtest #46334 · META · EVO_GG1RSISNIP_v271

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_v271 backtest on META shows a -11.62% loss with only three trades, rendering the -0.45 Sharpe ratio statistically insignificant due to extreme sample size. A 33.3% win rate and 21.75% maximum drawdown suggest the signal logic failed to capture volatility or lacked proper risk management during this period. Given the low trade count, the strategy likely overfit to noise rather than demonstrating robust edge in live markets. We must widen the evaluation window to at least 100 trades to validate any predictive power before deployment. Next, optimize the entry filters to reduce premature exits and ensure sufficient trade generation for meaningful statistical analysis.

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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