LATINOS TRADING

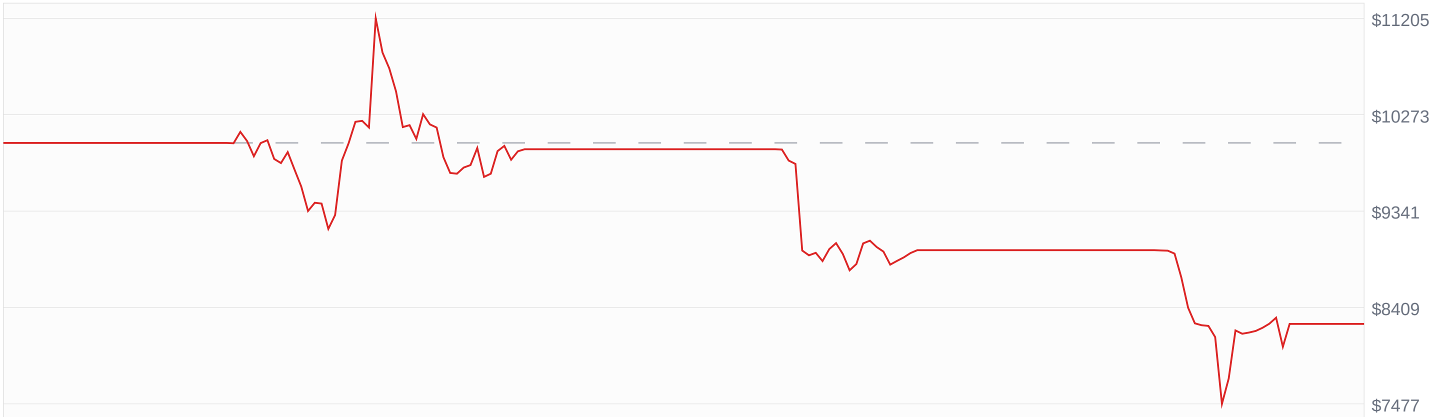
BACKTEST REPORT

Backtest #53745 · META · EVO_GG1RSISNIP_v1543

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1543 backtest on META is statistically insignificant, having generated only three trades with a zero percent win rate, which renders the negative Sharpe ratio and 33 percent drawdown unreliable for strategic decisions. The strategy failed to capture any directional moves, resulting in a 17 percent capital loss, likely due to overly restrictive entry filters or a mismatch with current market volatility. Given the extremely low trade count, no conclusions can be drawn regarding robustness or true risk exposure. We must immediately broaden the parameter space or adjust the signal logic to increase sample size before re-evaluating performance. The next step is to run a sensitivity analysis across different time

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**