LATINOS TRADING

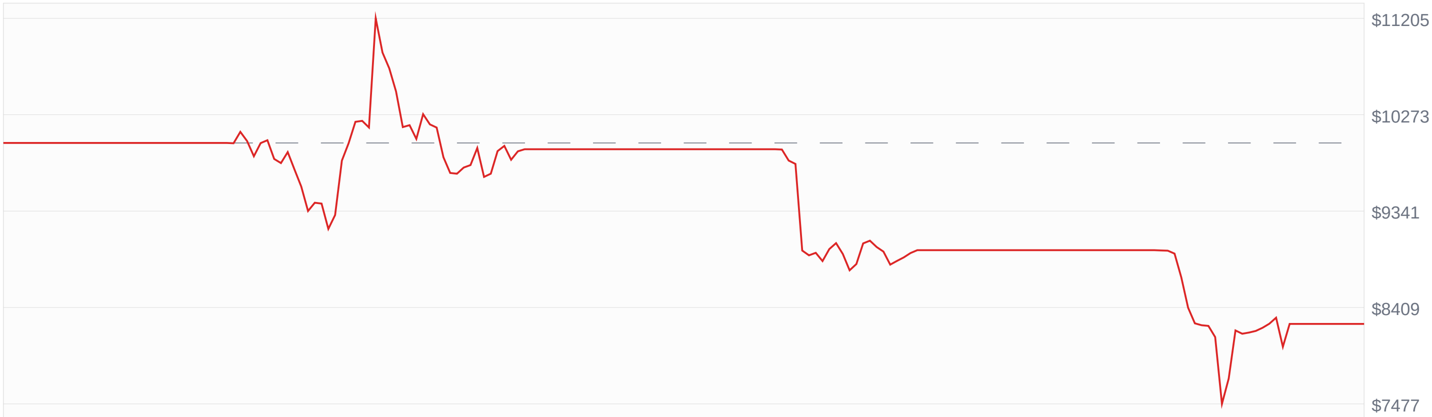
BACKTEST REPORT

Backtest #56384 · META · EVO_GG1RSISNIP_v271

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_v271 strategy on META produced a -17.5% loss with zero winning trades, indicating a complete failure to generate alpha during the test period. A max drawdown of 33.28% on only three trades suggests extreme fragility rather than a robust trend-following flaw, rendering the negative Sharpe ratio statistically insignificant due to the tiny sample size. The lack of positive signals implies the entry logic triggered precisely on adverse price action or invalid breakouts, making the strategy unsuitable for live deployment without major structural revisions. We must expand the backtest horizon to at least 200 trades to determine if this result is an anomaly or a systemic design flaw. Re-calibrating the signal thresholds based on a

ADDITIONAL METRICS

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

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