LATINOS TRADING

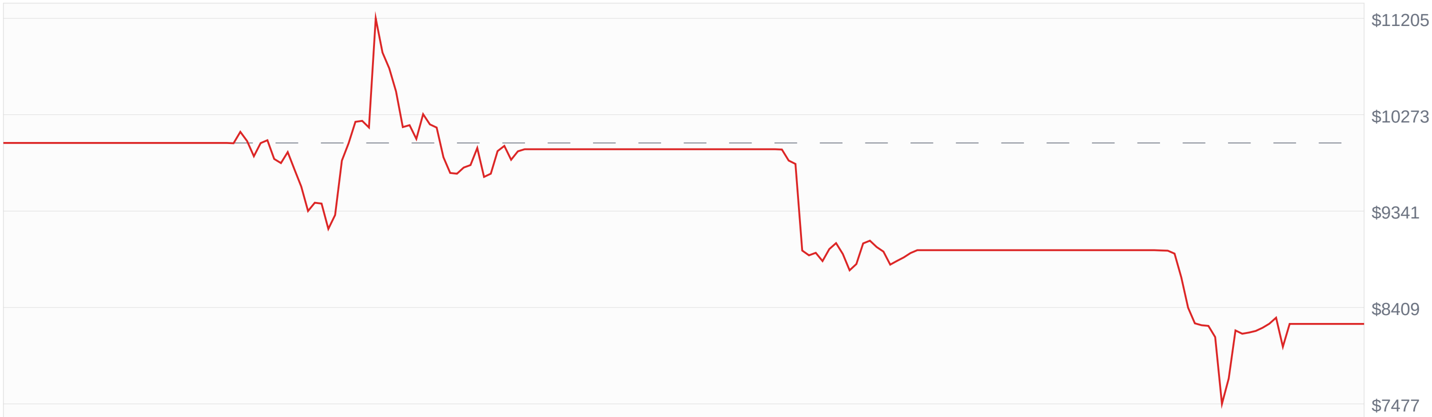
BACKTEST REPORT

Backtest #48561 · META · EVO_GG1RSISNIP_v1084

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_v1084 backtest on META demonstrates a catastrophic failure with a -17.50% ROI and 0.0% win rate across only three trades, rendering any statistical inference impossible due to severe sample size limitations. The strategy exhibited extreme volatility with a 33.28% maximum drawdown and a negative Sharpe ratio of -0.85, indicating that losses were significantly larger than gains while capital eroded rapidly. Given the lack of successful signals, the underlying logic likely failed to capture the asset's momentum or entered positions at unfavorable entry points relative to market structure. A concrete next step is to increase the lookback period for parameter optimization and retest on a larger dataset to assess if the

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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