LATINOS TRADING

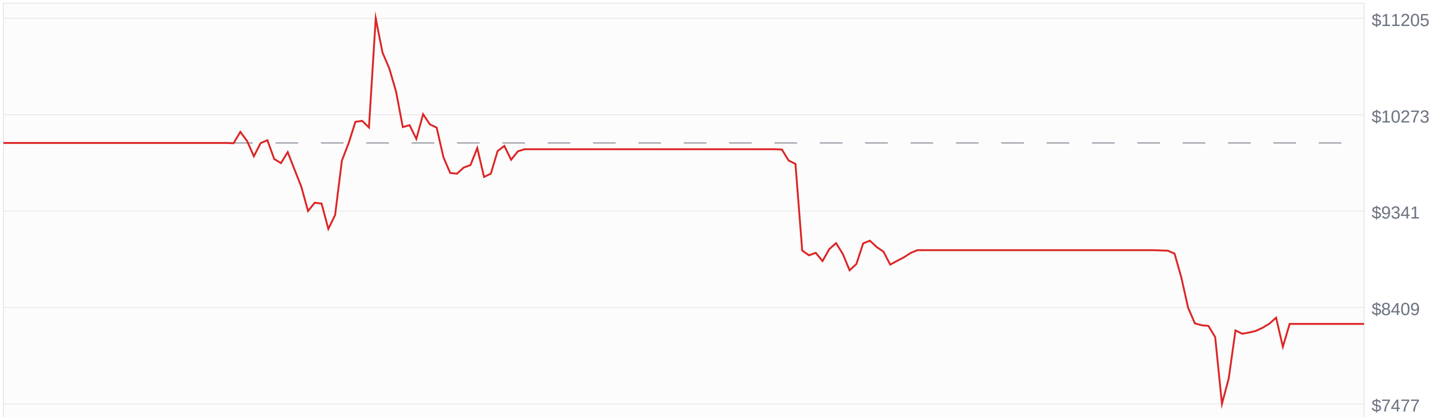
BACKTEST REPORT

Backtest #50964 · META · EVO_GG1RSISNIP_v102

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_v102 backtest on META produced a catastrophic -17.5% ROI with zero winning trades, driven by a severe 33.28% drawdown across only three executed positions. Such a small sample size renders the -0.85 Sharpe ratio statistically insignificant, as the results likely reflect random noise rather than a structural flaw in the logic. The strategy failed to capture any alpha during this specific interval, suggesting the entry signals were either misaligned with volatility or overleveraged relative to risk parameters. We must immediately re-evaluate the signal generation logic while expanding the lookback period to ensure sufficient data for meaningful optimization.

ADDITIONAL METRICS

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