LATINOS TRADING

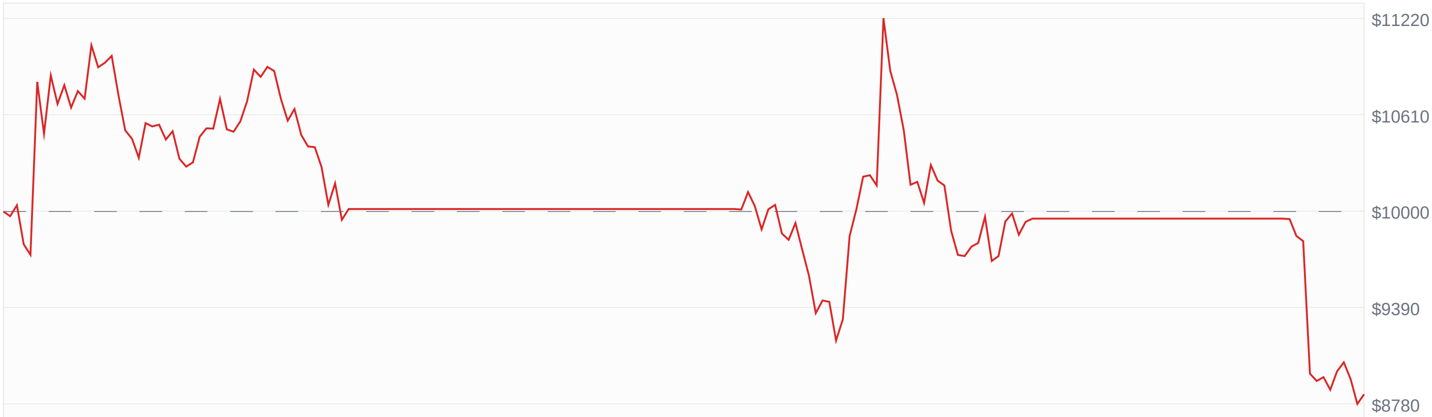
BACKTEST REPORT

Backtest #28200 · META · EVO_GG1RSISNIP_v435

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_v435 strategy on META shows severe underperformance with an -11.62% ROI and -0.45 Sharpe ratio, indicating poor risk-adjusted returns. The 33.3% win rate combined with a massive 21.75% drawdown highlights a lack of consistency and high volatility risk. However, the statistical confidence is critically low due to only 3 total trades, making these results unreliable for any robust conclusion. The strategy likely suffered from overfitting or regime mismatch, failing to adapt to META's recent price action. A concrete next step is to expand the backtest window significantly to increase sample size and validate if the negative expectancy persists over a longer horizon.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.