LATINOS TRADING

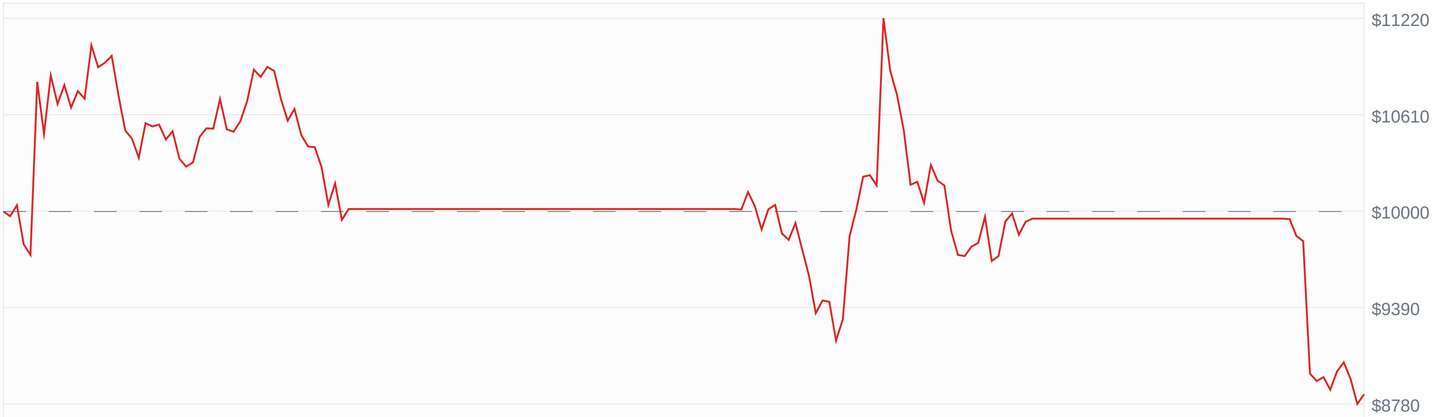
BACKTEST REPORT

Backtest #28951 · META · EVO_GG1RSISNIP_v1202

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

This backtest reveals severe overfitting with only three trades yielding an -11.62% ROI and -0.45 Sharpe ratio. A 33.3% win rate amidst a 21.75% max drawdown indicates high volatility risk without consistent alpha generation. The microscopic sample size renders these statistics statistically insignificant, offering zero predictive power for live markets. The strategy fails to capture META's momentum, suffering excessive drawdowns on every losing leg. Refine the signal logic to increase trade frequency and reduce per-trade risk exposure.

ADDITIONAL METRICS

CAGR	**-11.62%**
Sortino Ratio	**-0.40**
Turnover	**5.88x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8840.31**