LATINOS TRADING

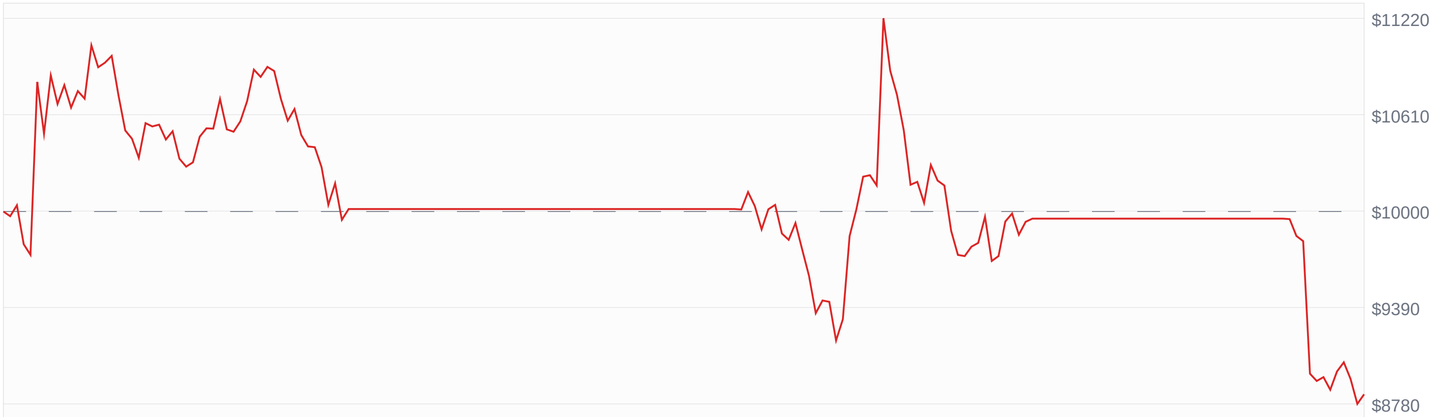
BACKTEST REPORT

Backtest #29232 · META · EVO_GG1RSISNIP_v189

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_v189 strategy on META yields a -11.62% ROI and -0.45 Sharpe ratio, indicating systematic capital erosion rather than alpha generation. A 33.3% win rate combined with a 21.75% max drawdown highlights severe risk-adjusted underperformance relative to the benchmark. The statistical significance of these metrics is negligible given the sample size of only three trades, rendering the results largely anecdotal. Investors should view this as a failed prototype rather than a deployable edge. The immediate next step is to expand the backtest window to accumulate sufficient trade volume for meaningful confidence intervals.

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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