LATINOS TRADING

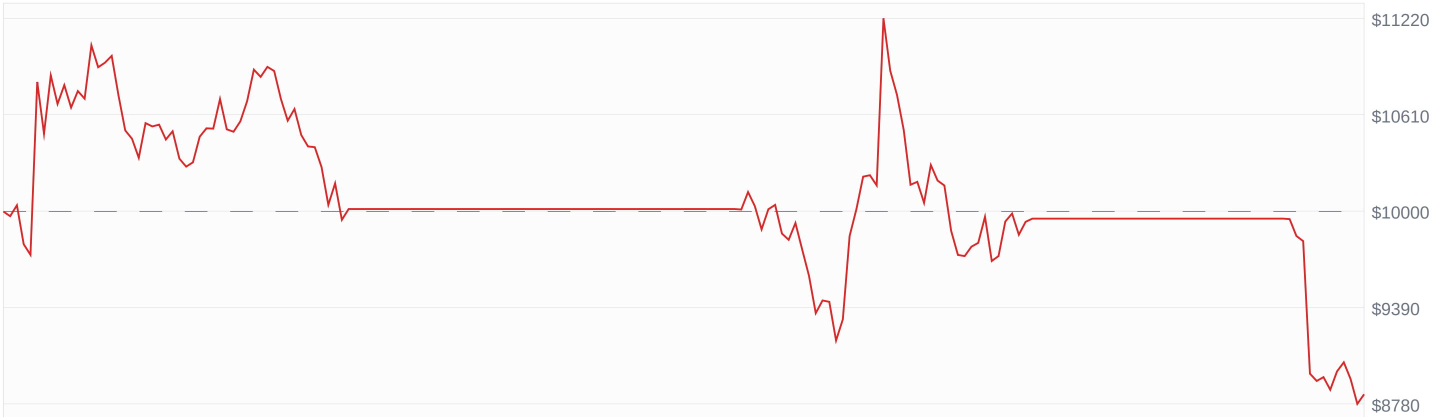
BACKTEST REPORT

Backtest #29308 · META · EVO_GG1RSISNIP_v1275

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_v1275 strategy suffered a severe -11.62% drawdown on META with a negative Sharpe of -0.45, indicating poor risk-adjusted performance. The abysmal 33.3% win rate across only three trades renders the results statistically insignificant and prone to variance. A sample size this small cannot distinguish signal from noise, making the 21.75% peak-to-trough decline particularly alarming. Immediate next steps must involve expanding the backtest window to increase statistical power and validating against out-of-sample data. Do not deploy capital until the strategy demonstrates consistent edge over a larger trade set.

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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