LATINOS TRADING

BACKTEST REPORT

Backtest #29309 · 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 on META suffered a -11.62% ROI and -0.45 Sharpe ratio, failing to generate alpha. With only three trades and a 33.3% win rate, the sample size is statistically insignificant, rendering the -21.75% max drawdown a potential outlier rather than a reliable risk metric. The strategy lacks robustness and predictive power. Immediate parameter optimization and extended historical testing are required to establish statistical validity.

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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