LATINOS TRADING

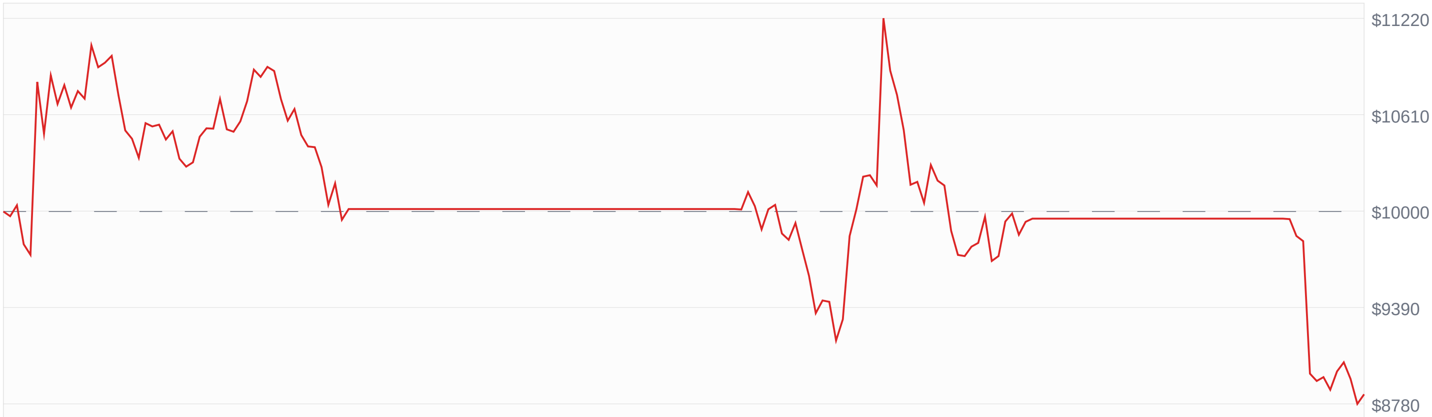
BACKTEST REPORT

Backtest #30367 · META · EVO_GG1RSISNIP_v335

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_v335 strategy on META yielded a -11.62% ROI with a -0.45 Sharpe ratio, reflecting poor risk-adjusted performance. A 21.75% max drawdown further eroded capital, leaving final equity at $8840.31 despite a 33.3% win rate. However, only three total trades were executed, rendering the win rate statistically insignificant for robust validation. The small sample size precludes reliable confidence in the strategy's edge or longevity. A concrete next step is expanding the backtest window to increase trade count for meaningful statistical power.

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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