LATINOS TRADING

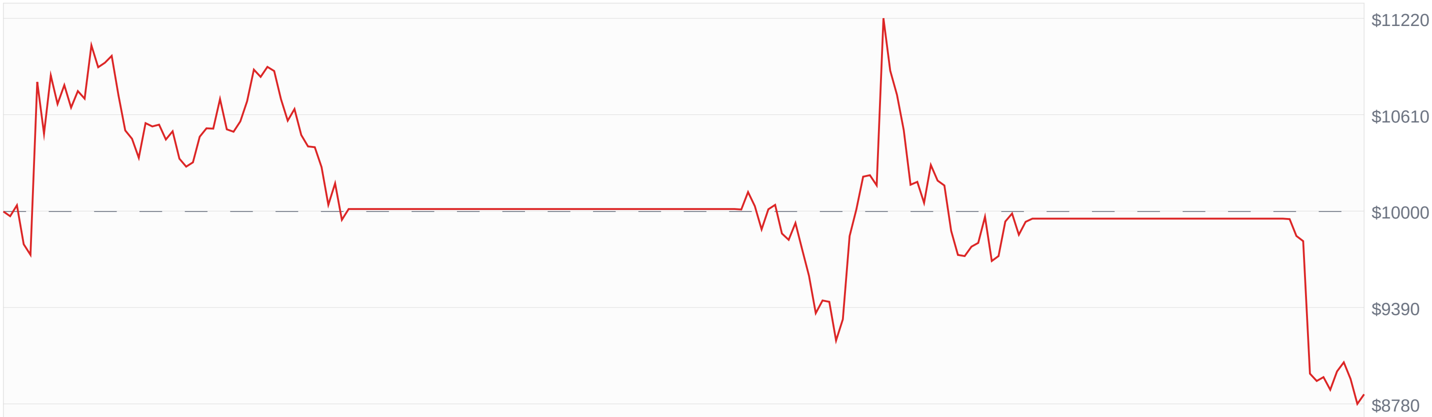
BACKTEST REPORT

Backtest #32237 · META · EVO_GG1RSISNIP_v295

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_v295 strategy on META produced a negative ROI of -11.62% with a Sharpe ratio of -0.45, indicating poor risk-adjusted performance. A win rate of 33.3% and a maximum drawdown of 21.75% confirm that losses significantly outweighed gains. However, the sample size of only three trades renders these statistical metrics unreliable for drawing definitive conclusions about the strategy's true edge. The low trade frequency suggests the signal logic may be overly restrictive or misaligned with current META volatility. The next step is to expand the backtest window to include a minimum of fifty trades to establish statistical significance before further optimization.

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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