LATINOS TRADING

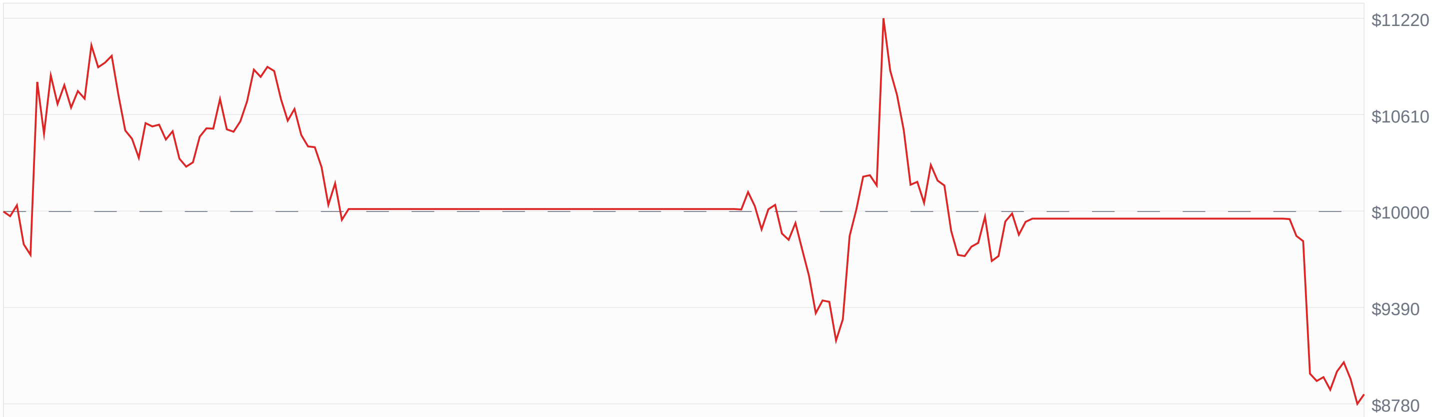
BACKTEST REPORT

Backtest #34949 · META · EVO_GG1RSISNIP_v1193

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_v1193 strategy failed to generate positive expectancy on META, delivering a negative 11.62% ROI and a Sharpe ratio of -0.45. With only three trades executed, the sample size is statistically insufficient to confirm any meaningful alpha or trend-following capability. A severe 21.75% maximum drawdown indicates excessive volatility exposure relative to the short trade history. Future iterations must incorporate stricter volatility filters or position sizing to prevent such catastrophic losses during market turbulence. Immediate backtesting on higher timeframes with expanded parameters is required to validate robustness before live deployment.

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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