LATINOS TRADING

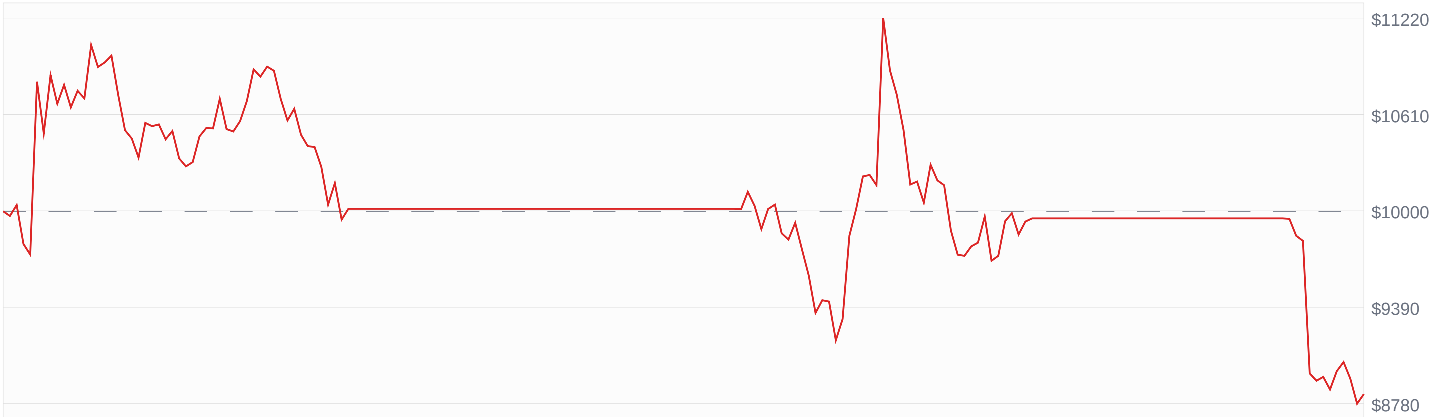
BACKTEST REPORT

Backtest #34997 · META · EVO_GG1RSISNIP_v1217

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_v1217 backtest on META is statistically insignificant with only three trades, rendering the negative -11.62% ROI and poor -0.45 Sharpe ratio unreliable indicators of strategy failure. The severe 21.75% max drawdown suggests excessive volatility or a critical flaw in stop-loss logic, but the tiny sample size prevents any confident attribution of cause. We cannot conclude the strategy is broken based on this limited data, as the results are likely an artifact of insufficient testing time or market regime noise. The immediate next step is to extend the backtest horizon to at least 12 months to accumulate enough trades for meaningful statistical validation.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8840.31