LATINOS TRADING

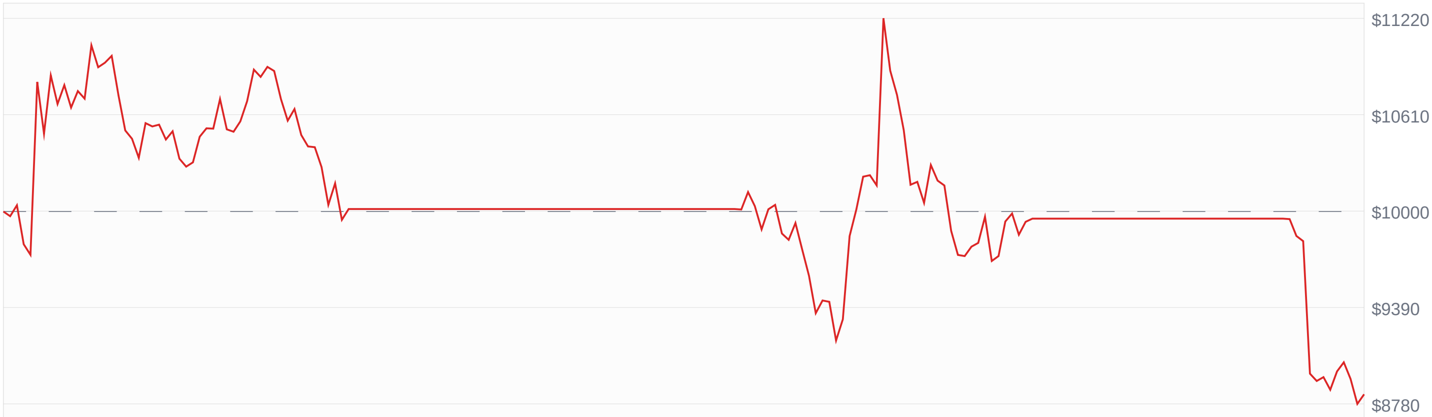
BACKTEST REPORT

Backtest #35296 · META · EVO_GG1RSISNIP_v1341

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 backtest for META under the EVO_GG1RSISNIP_v1341 strategy reveals a severe failure, posting a negative ROI of -11.62% and a negative Sharpe ratio of -0.45. With only three total trades executed, the dataset is statistically insignificant, rendering the 33.3% win rate and 21.75% drawdown unrepresentative of live market behavior. The sample size is too small to confirm whether the logic is fundamentally flawed or merely overfit to a random noise sequence. Consequently, the strategy lacks the statistical confidence required for institutional deployment without further validation. The immediate next step is to run a longer backtest on the same parameters or re-evaluate the signal generation logic against a broader dataset.

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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