LATINOS TRADING

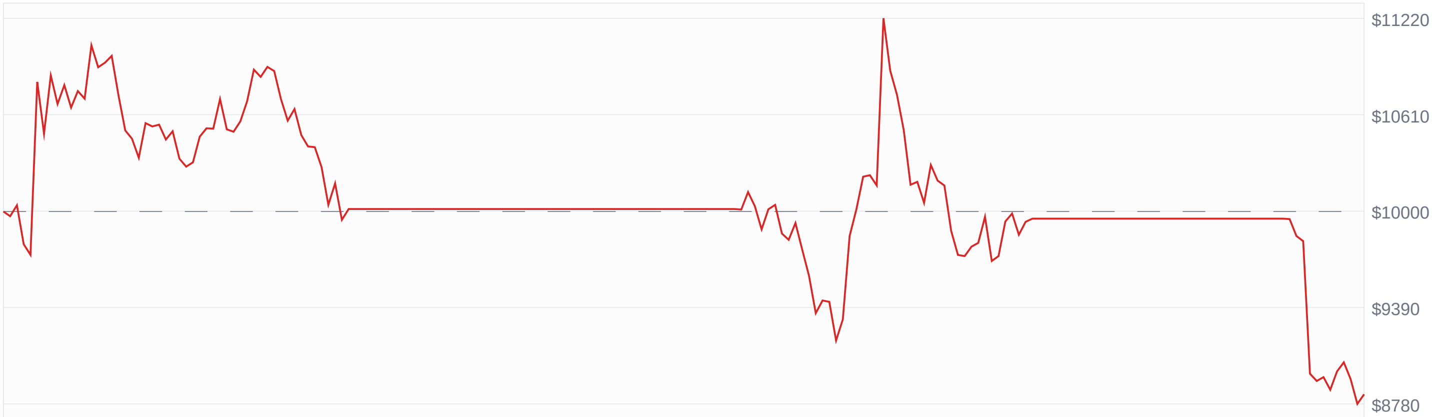
BACKTEST REPORT

Backtest #35367 · META · EVO_GG1RSISNIP_v1361

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_v1361 strategy on META demonstrated severe underperformance, posting an ROI of -11.62% and a negative Sharpe ratio of -0.45, which indicates the approach generated returns worse than simply holding cash. With only three trades executed, the statistical sample size is critically insufficient to validate the strategy's logic, rendering the 33.3% win rate and 21.75% drawdown meaningless without further data. The strategy failed to identify any profitable edge within the tested window, resulting in a final capital of $8840.31 and exposing significant risk. Consequently, this approach requires immediate recalibration or rejection until a robust backtest with hundreds of trades confirms its viability. The next concrete step is to narrow the

ADDITIONAL METRICS

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