LATINOS TRADING

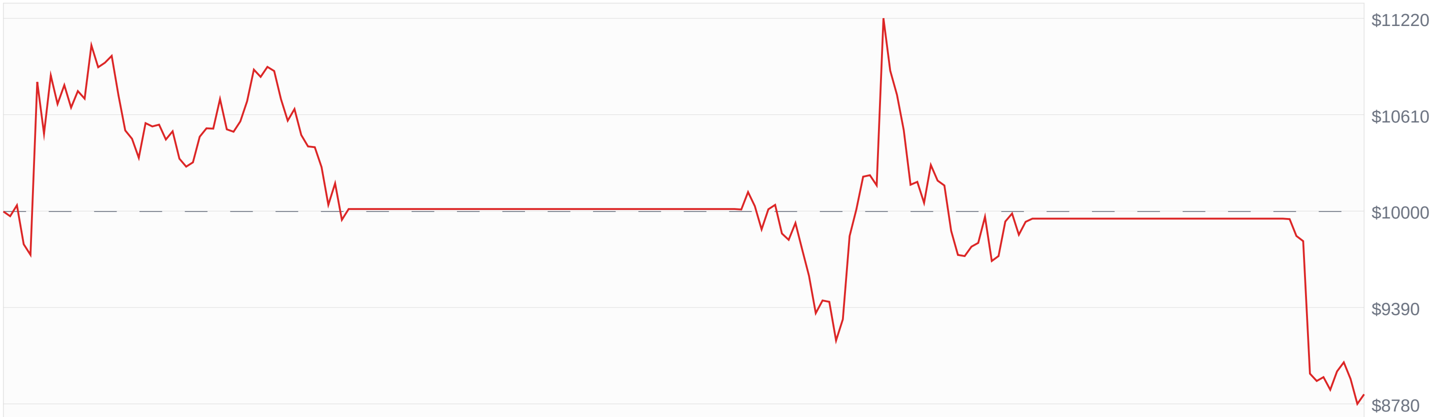
BACKTEST REPORT

Backtest #35368 · 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 backtest on META reveals a statistically insignificant failure driven by only three trades, rendering the -11.62% ROI and -0.45 Sharpe ratio meaningless for institutional allocation. A catastrophic 21.75% maximum drawdown paired with a 33.3% win rate suggests severe overfitting or a failure to account for recent volatility regimes. Given the minuscule sample size, we cannot confidently attribute this loss to strategy logic rather than random noise or execution gaps. The immediate next step is to expand the lookback period and increase trade frequency to achieve statistical power before drawing definitive performance conclusions.

ADDITIONAL METRICS

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