LATINOS TRADING

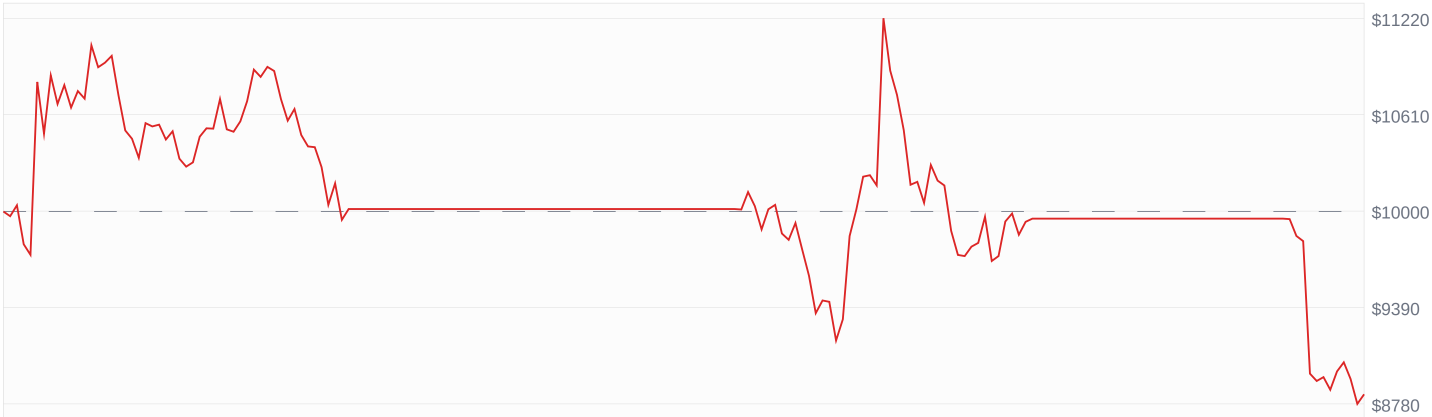
BACKTEST REPORT

Backtest #35429 · META · EVO_GG1RSISNIP_v1585

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_v1585 strategy on META demonstrates severe underperformance with a negative ROI and poor risk-adjusted returns, driven by a negligible sample size of only three trades. Such a limited dataset renders the Sharpe ratio and win rate statistically insignificant, offering no reliable evidence of systematic failure or success. The 21.75% maximum drawdown indicates substantial capital erosion, suggesting the entry logic requires immediate re-evaluation against current volatility. Consequently, deploying this strategy in live markets is inadvisable until the logic is stress-tested with significantly more historical data. The immediate next step is to backtest with a longer historical window and reduced position sizing

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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