LATINOS TRADING

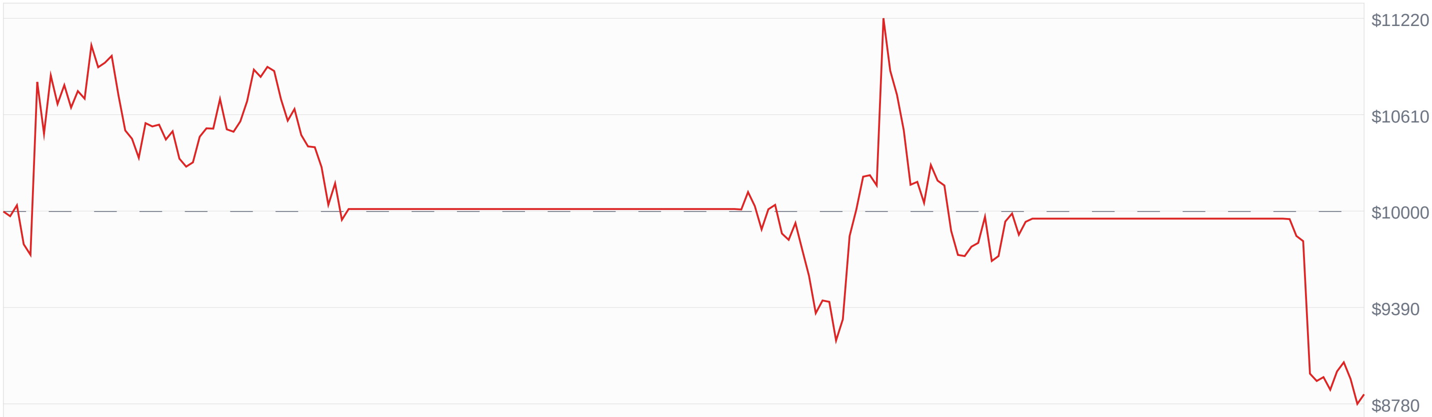
BACKTEST REPORT

Backtest #35459 · META · EVO_GG1RSISNIP_v43

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_v43 backtest on META yields a negative ROI of -11.62% and a Sharpe ratio of -0.45, indicating a statistically insignificant failure due to only three executed trades. A modest 33.3% win rate combined with a severe 21.75% maximum drawdown suggests the current signal logic fails during high-volatility regimes without sufficient risk controls. Given the extremely low sample size, these metrics lack robustness and cannot reliably predict live performance or confirm the strategy's structural flaws. We must immediately expand the backtest to a longer historical dataset and introduce tighter stop-loss mechanisms to validate the approach before live deployment.

ADDITIONAL METRICS

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