LATINOS TRADING

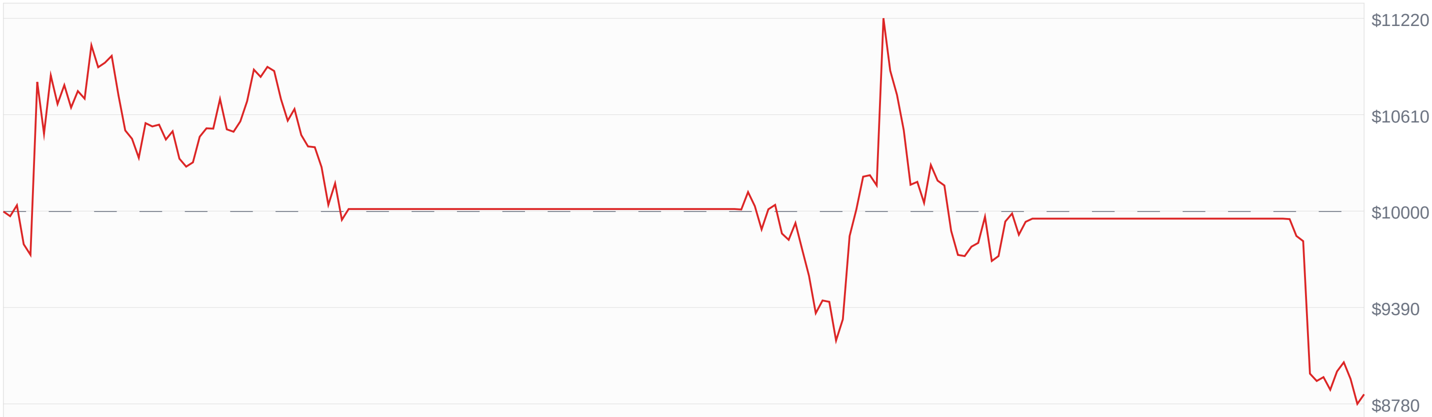
BACKTEST REPORT

Backtest #35513 · META · EVO_GG1RSISNIP_v295

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_v295 backtest on META reveals severe underperformance with an -11.62% ROI and a negative Sharpe ratio of -0.45, driven by a catastrophic 21.75% max drawdown across a sample of only three trades. Such a small sample size renders the 33.3% win rate statistically insignificant and prone to overfitting, providing no reliable confidence for live deployment. The strategy failed to capture alpha during this specific session, suggesting a misalignment with current volatility regimes or technical parameters. We must increase the simulation scope by testing against a longer historical dataset to validate robustness before reconsidering live execution.

ADDITIONAL METRICS

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