LATINOS TRADING

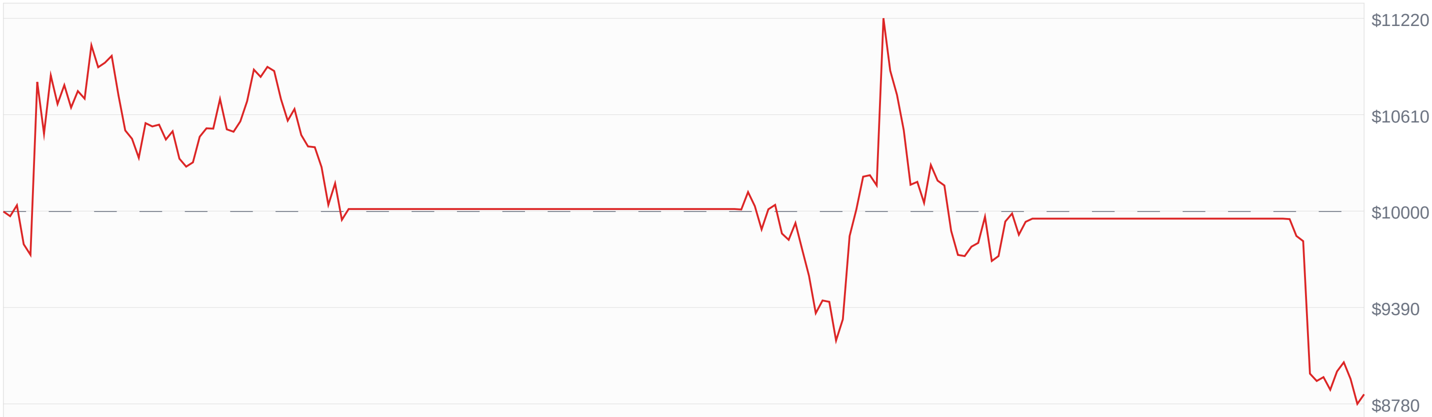
BACKTEST REPORT

Backtest #36131 · 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 reveals a statistically insignificant strategy due to only three trades, rendering the negative ROI and low win rate unreliable indicators of future performance. The sharp -0.45 Sharpe ratio and 21.75% drawdown suggest excessive volatility, yet such metrics carry no predictive power with such a limited sample size. Current data fails to confirm whether the logic captures valid price dynamics or simply overfits to noise. Increasing the lookback window to generate more trade samples is the immediate priority to validate or discard the approach. Until further data confirms robustness, the strategy remains uninvestable for institutional portfolios.

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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