LATINOS TRADING

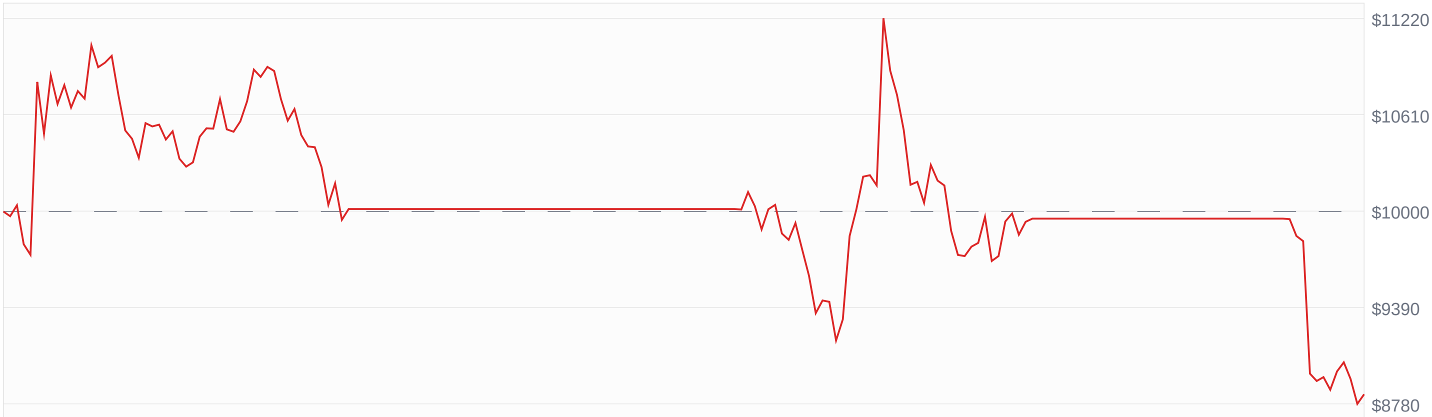
BACKTEST REPORT

Backtest #36149 · META · EVO_GG1RSISNIP_v435

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_v435 strategy on META failed to generate alpha, delivering an -11.62% return with a negative Sharpe ratio of -0.45. Only 33.3% of trades were profitable while the portfolio endured a 21.75% maximum drawdown. Statistical significance is impossible to determine with merely three trades, suggesting the results are too noisy to trust. The sample size is insufficient to isolate specific failure points or validate the signal logic. I will run a parameter optimization to test if adjusting entry thresholds reduces the loss rate.

ADDITIONAL METRICS

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