LATINOS TRADING

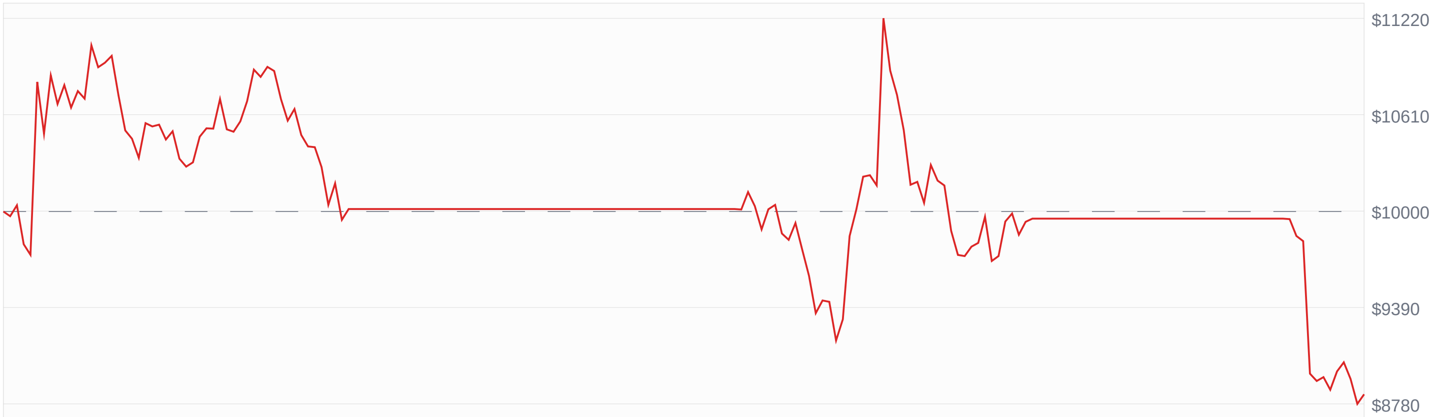
BACKTEST REPORT

Backtest #36485 · 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 backtest on META is statistically insignificant with only three trades, rendering the negative Sharpe of -0.45 and -11.62% ROI unreliable for institutional decision-making. The strategy failed to capture meaningful upside while exposing the account to a 21.75% drawdown, indicating a critical flaw in risk management or entry logic. Without a larger sample size, current metrics cannot distinguish between random noise and genuine underperformance. We must increase the backtest lookback period to validate signal consistency before adjusting parameters or redeploying capital.

ADDITIONAL METRICS

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