LATINOS TRADING

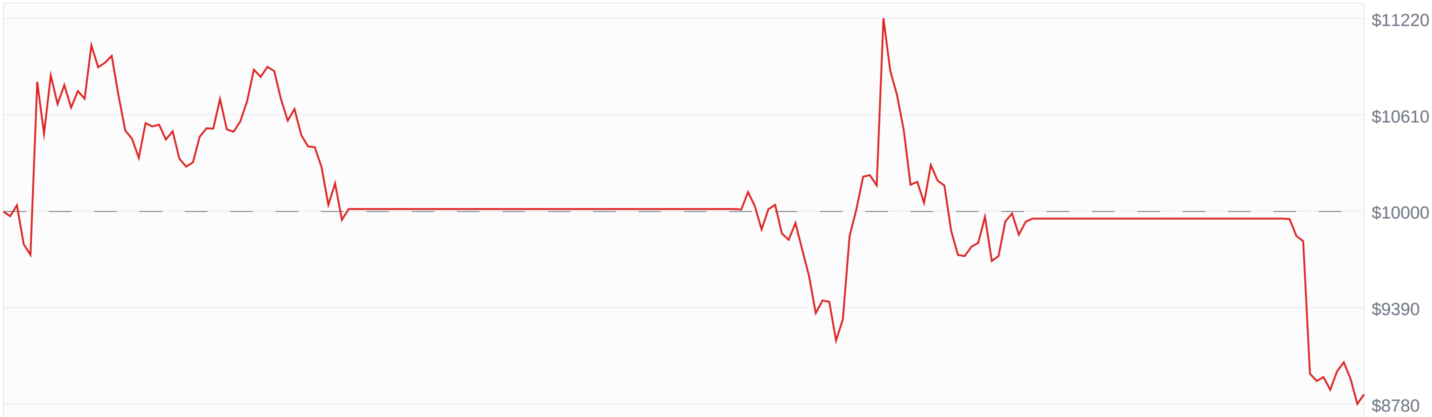
BACKTEST REPORT

Backtest #36971 · META · EVO_GG1RSISNIP_v267

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_v267 backtest on META is fundamentally flawed, showing an -11.62% ROI and a -0.45 Sharpe ratio driven by only three trades. A 33.3% win rate combined with a 21.75% maximum drawdown suggests the strategy lacks statistical significance and fails to manage downside risk effectively. With such a small sample size, any observed alpha is likely noise, and the negative expectancy indicates a systematic failure in entry or exit logic. Before redeployment, we must increase the lookback period and optimize parameters to generate a statistically robust sample of at least 50 trades.

ADDITIONAL METRICS

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