LATINOS TRADING

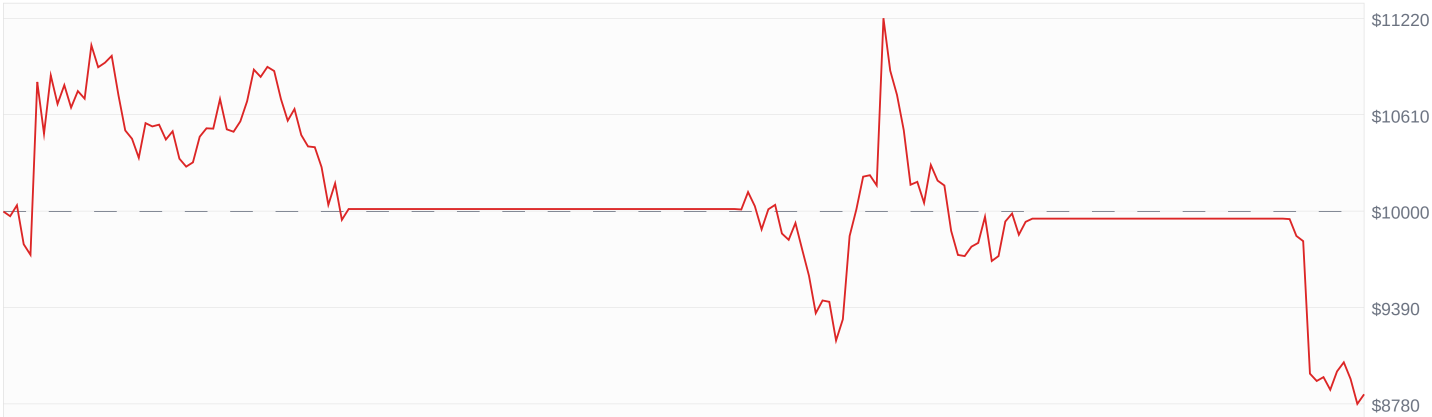
BACKTEST REPORT

Backtest #37003 · META · EVO_GG1RSISNIP_v80

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_v80 backtest on META demonstrates a severe failure, yielding an ROI of -11.62% and a negative Sharpe ratio of -0.45, indicating the strategy lost money during the test period. With only three trades executed, the sample size is statistically insufficient to draw reliable conclusions about the strategy's long-term viability or robustness. The maximum drawdown of 21.75% suggests significant risk exposure that was not adequately managed by the signal logic in this specific market regime. Consequently, the low win rate of 33.3% combined with high volatility renders this approach unprofitable and unreliable for deployment at this time. The immediate next step is to expand the lookback period and test the strategy across

ADDITIONAL METRICS

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