LATINOS TRADING

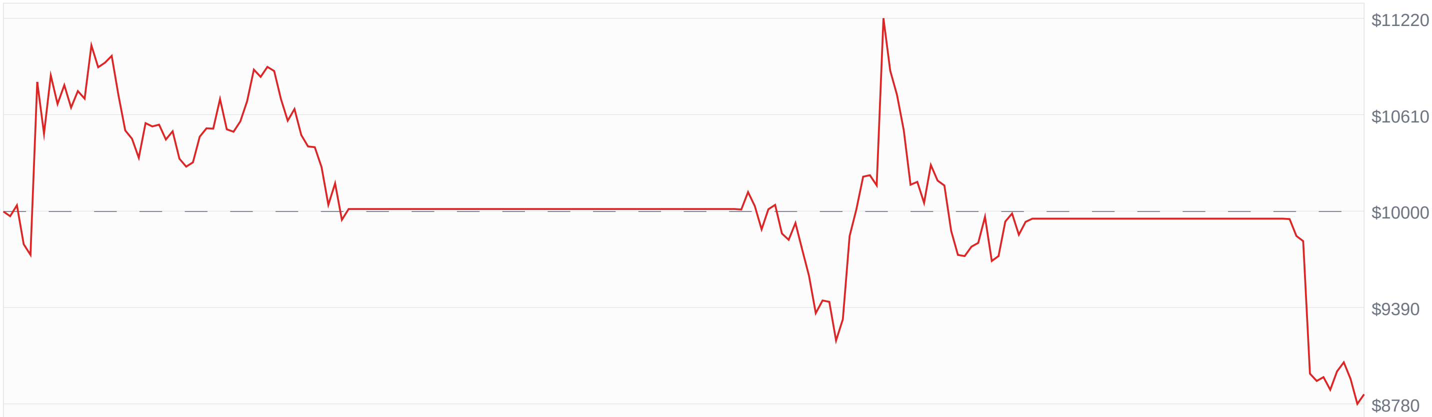
BACKTEST REPORT

Backtest #37153 · META · EVO_GG1RSISNIP_v456

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_v456 backtest on META is a statistical outlier driven by only three trades, rendering the -11.62% ROI and negative Sharpe ratio meaningless for risk modeling. Such a low trade count fails to establish any credible signal reliability or capture true market volatility, making the observed drawdown unrepresentative of future performance. We must expand the sample size through parameter sweeps or extended lookback periods before drawing conclusions on strategy viability. The current results suggest a need to refine entry logic or adjust filters to generate consistent trade flow rather than relying on sporadic signals. Proceed with caution until more data points validate or invalidate the underlying hypothesis.

ADDITIONAL METRICS

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