LATINOS TRADING

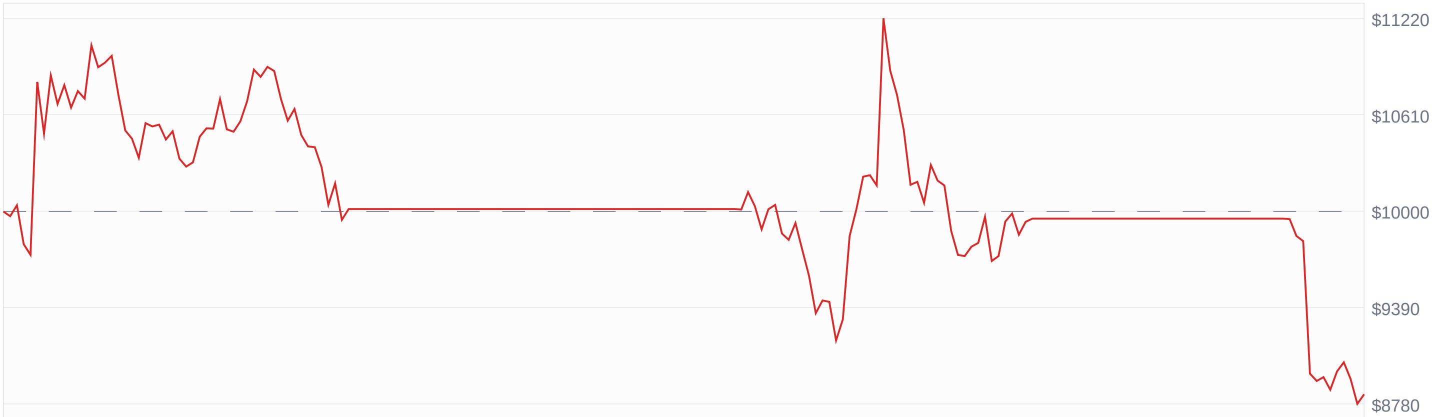
BACKTEST REPORT

Backtest #37437 · META · EVO_GG1RSISNIP_v271

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_v271 backtest on META reveals a severely undercapitalized sample, with only three trades rendering the negative Sharpe ratio and low win rate statistically insignificant.
The 21.75% maximum drawdown indicates poor risk-adjusted performance that could easily be an outlier rather than a systemic flaw given the limited data. This result suggests the strategy parameters are currently misaligned with META's volatility regime and require immediate re-optimization or parameter tuning. We must treat these findings as preliminary noise and avoid deploying capital until a larger dataset confirms the alpha decay. The next step is to run a forward simulation with expanded lookback windows to validate the signal logic before any live

ADDITIONAL METRICS

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

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