LATINOS TRADING

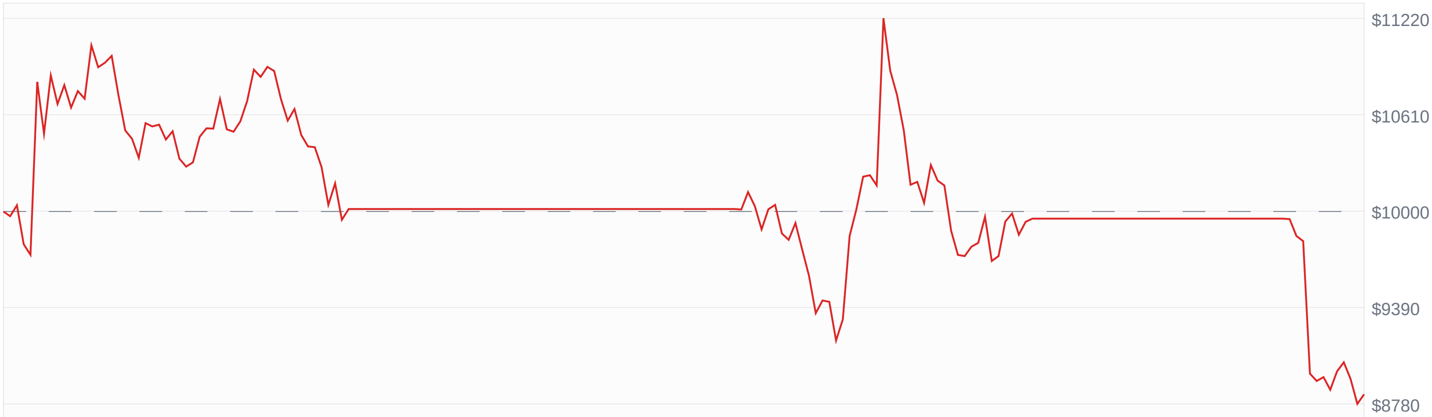
BACKTEST REPORT

Backtest #37732 · META · EVO_GG1RSISNIP_v365

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_v365 backtest on META failed significantly, showing a -11.62% ROI and a negative Sharpe ratio of -0.45. With only three executed trades, the sample size is statistically insufficient to validate or invalidate the strategy's logic. The severe 21.75% maximum drawdown and 33.3% win rate indicate a systematic inability to capture upside while managing downside risk. We must increase trade frequency through parameter optimization or a different timeframe before deploying live capital. Re-running the test with adjusted lookback periods is the necessary next step to generate reliable data points.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.