LATINOS TRADING

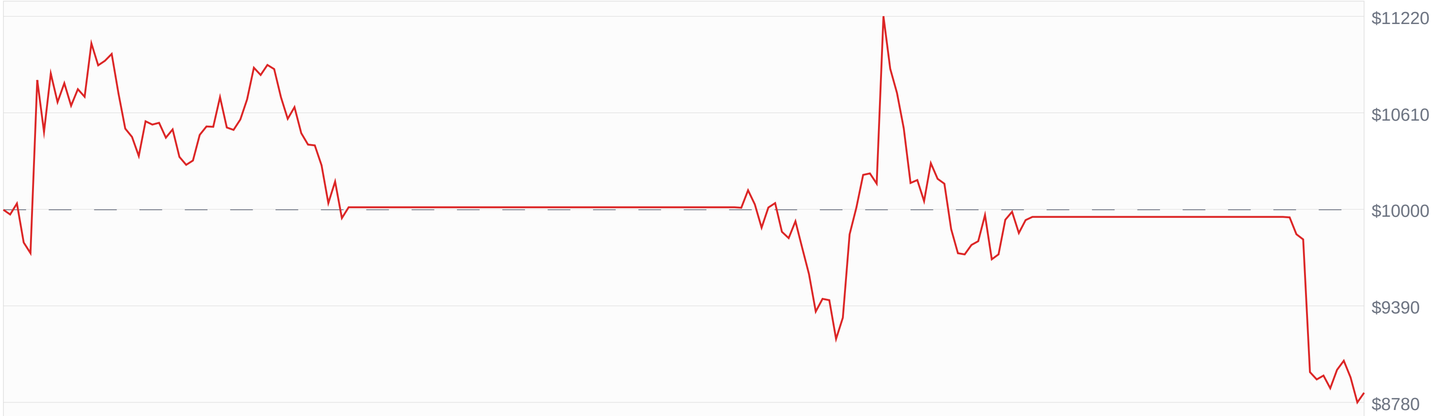
BACKTEST REPORT

Backtest #38597 · META · EVO_GG1RSISNIP_v922

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 META backtest for EVO_GG1RSISNIP_v922 failed statistically due to an insufficient sample size of only three trades, rendering the negative ROI and poor Sharpe ratio unreliable indicators of future performance. A 21.75% drawdown coupled with a 33.3% win rate suggests the entry logic lacks robustness or is highly sensitive to current market volatility, but these metrics cannot be trusted without more data points. We must expand the test duration or adjust parameters to generate a statistically significant equity curve before drawing definitive conclusions on strategy viability. The next step is to re-run the simulation with a larger lookback period to validate if the losses are structural or merely noise.

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.