LATINOS TRADING

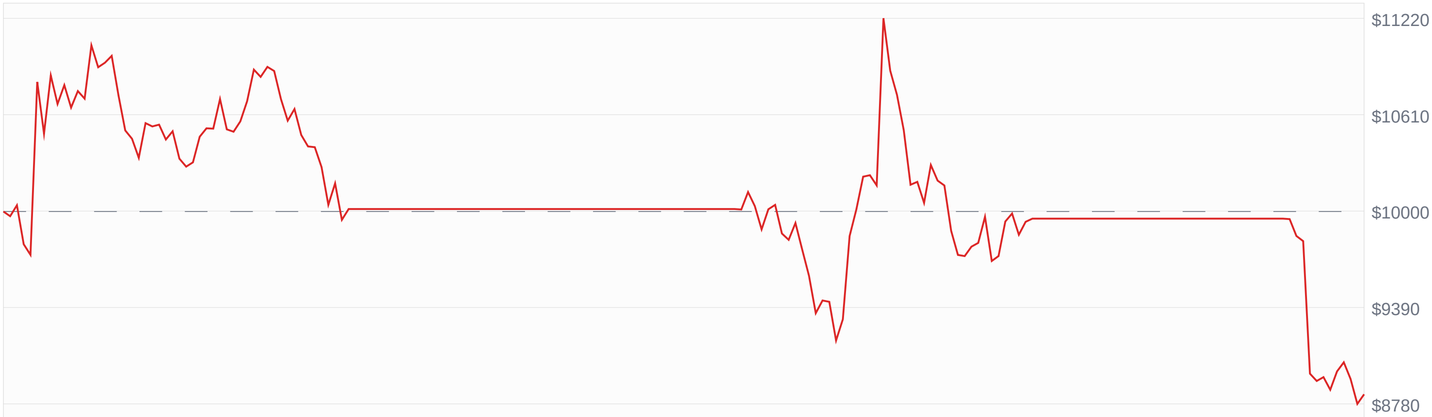
BACKTEST REPORT

Backtest #39382 · META · EVO_GG1RSISNIP_v249

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_v249 backtest on META shows significant underperformance with an -11.62% ROI and a negative Sharpe ratio of -0.45, indicating the strategy failed to capture value during this period. The extremely low sample size of only three trades severely limits statistical confidence, rendering the 33.3% win rate and 21.75% maximum drawdown unreliable indicators of future behavior. Such high volatility relative to the trade count suggests the entry logic lacks robustness against META's specific market microstructure or recent volatility regimes. We must expand the test window or adjust entry parameters to generate sufficient trade frequency before deeming the approach viable. This strategy currently requires fundamental re-evaluation rather

ADDITIONAL METRICS

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