LATINOS TRADING

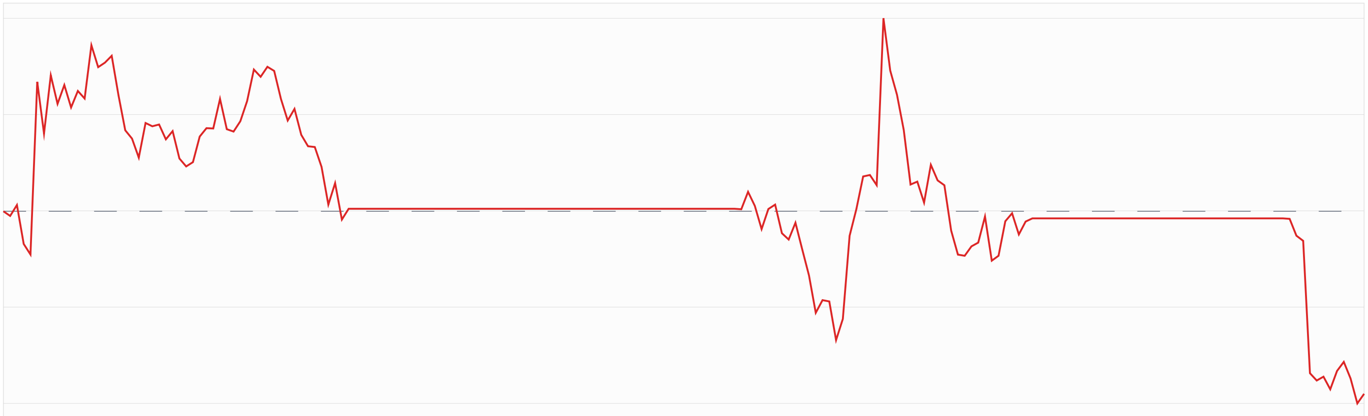
BACKTEST REPORT

Backtest #45452 · META · EVO_GG1RSISNIP_v380

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_v380 strategy on META produced a negative return of 11.62% with a Sharpe ratio of -0.45, indicating poor risk-adjusted performance. A win rate of 33.3% and maximum drawdown of 21.75% suggest the signal logic is currently ineffective for this asset. With only three total trades, the sample size is statistically insignificant, making it impossible to draw reliable conclusions about the strategy's true edge. The primary failure lies in the lack of positive expectancy over the testing period. The immediate next step is to expand the historical data window to achieve a larger sample size before evaluating any parameter adjustments.

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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