LATINOS TRADING

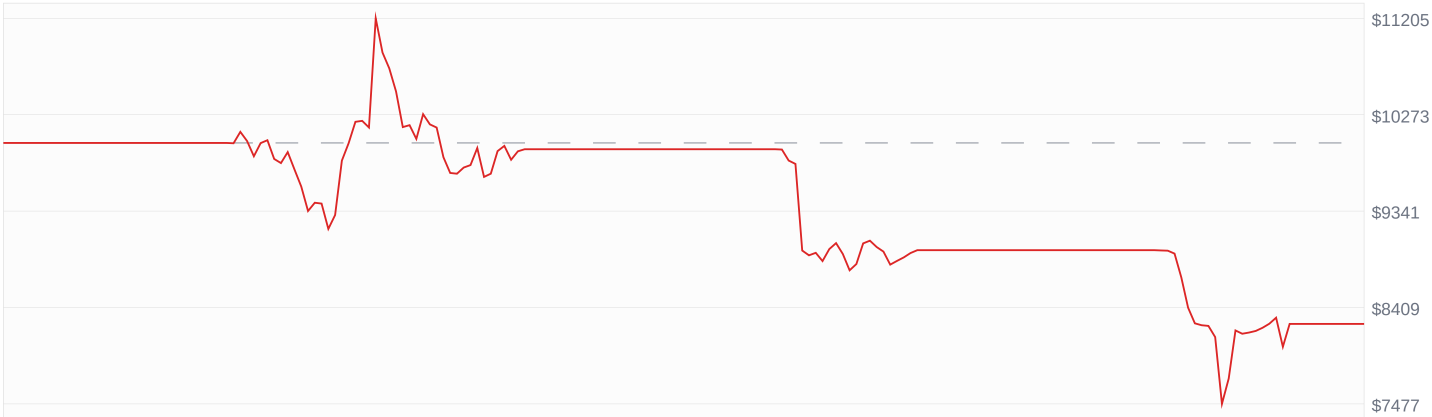
BACKTEST REPORT

Backtest #51329 · META · EVO_GG1RSISNIP_v922

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v922 backtest on META is statistically inconclusive due to a sample size of only three trades, rendering the -17.5% ROI and zero win rate unreliable indicators of strategy failure. A maximum drawdown of 33.28% suggests severe volatility exposure, but such a result is likely an artifact of insufficient historical data rather than a structural flaw in the logic.
Without a broader equity curve, we cannot distinguish between random noise and genuine alpha decay, so immediate execution is unjustified. The next logical step is to expand the lookback period to at least 12 months and optimize entry filters to reduce premature exits before re-running the simulation.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

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