LATINOS TRADING

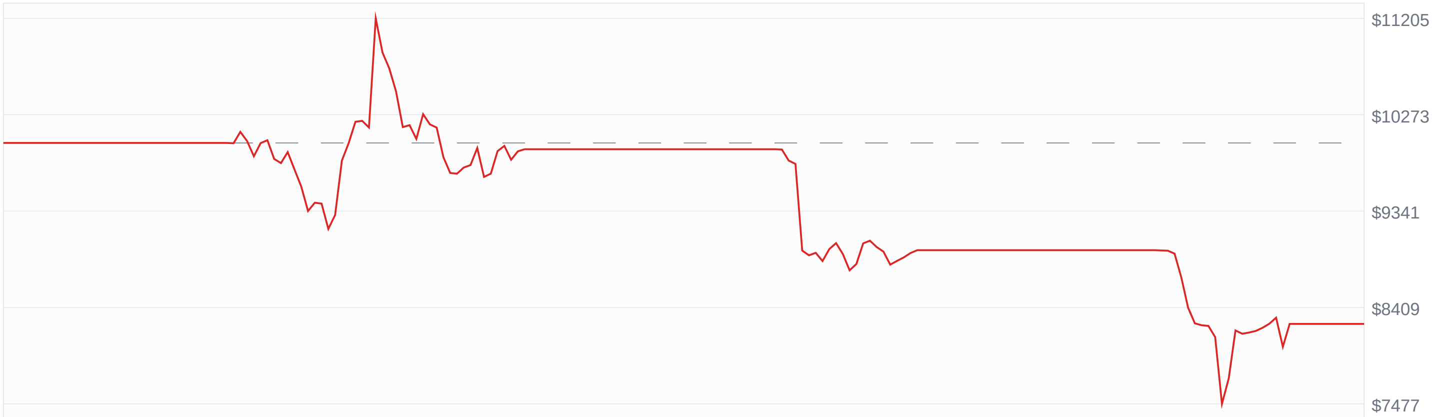
BACKTEST REPORT

Backtest #57231 · META · EVO_GG1RSISNIP_v380

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_v380 strategy on META generated a severe loss with a zero win rate across only three trades, rendering the statistical sample size insufficient for any meaningful inference. A thirty-three percent drawdown and negative Sharpe ratio indicate the logic failed to adapt to the asset's volatility, likely due to a lack of robust filtering or excessive sensitivity to recent noise. Given the limited trade count, the observed underperformance is likely a result of random variance rather than a definitive flaw in the core premise. The next step is to expand the sample size by retesting on a lower timeframe or a diversified basket of large-cap tech stocks to validate the signal logic. This broader analysis will determine if the

ADDITIONAL METRICS

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