LATINOS TRADING

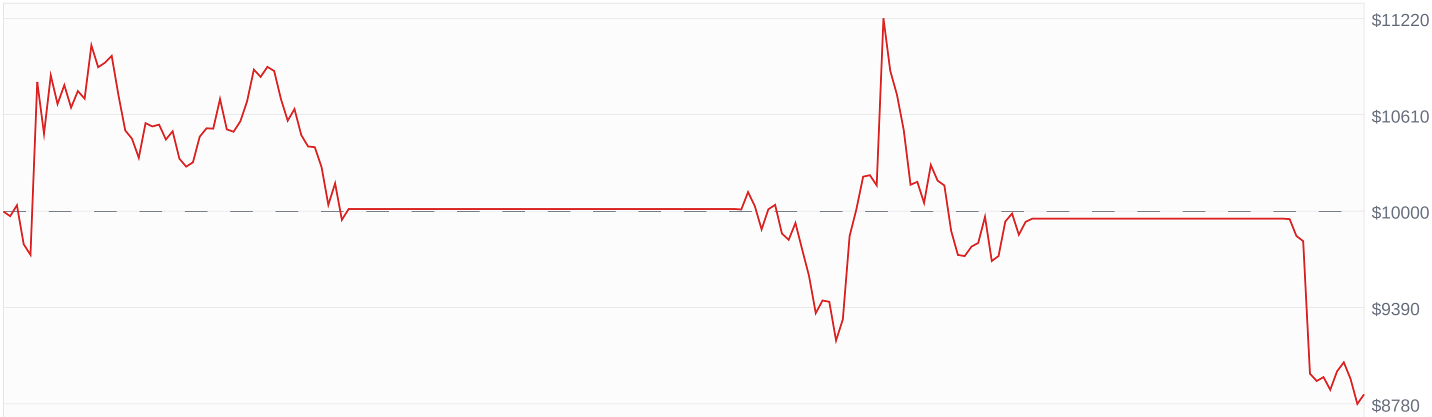
BACKTEST REPORT

Backtest #39621 · META · EVO_GG1RSISNIP_v1227

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 backtest for META under the EVO_GG1RSISNIP_v1227 strategy shows a distinct failure, with a negative ROI of -11.62% and a Sharpe ratio of -0.45 indicating poor risk-adjusted returns. The sample size is critically low, consisting of only three trades, which renders the 33.3% win rate statistically insignificant and prone to high variance. A maximum drawdown of 21.75% exposes the account to substantial volatility that the strategy failed to mitigate during this period. Given the lack of data points, no meaningful confidence interval can be established for the strategy's efficacy on this asset. The immediate next step is to widen the backtest window to gather more trades before considering any live deployment.

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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