# LATINOS TRADING

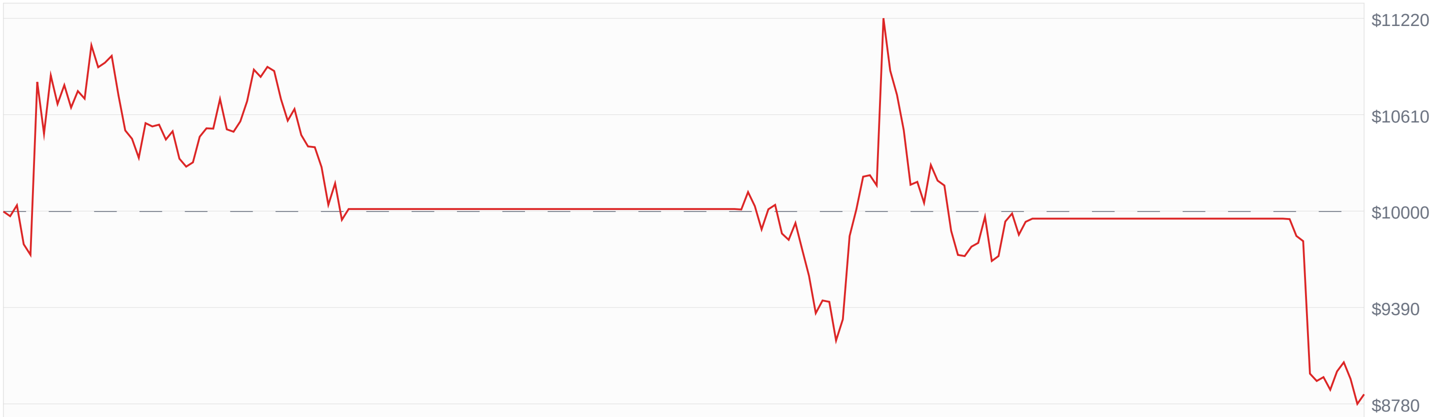
## BACKTEST REPORT

Backtest #29836 · META · EVO_GG1RSISNIP_v1375

| 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_v1375 strategy on META suffers from a negative Sharpe ratio of -0.45 and an 11.62% loss, indicating poor risk-adjusted performance. With only three total trades and a 33.3% win rate, the statistical sample is too small to establish any meaningful edge or confidence. The 21.75% max drawdown is disproportionately high relative to the trade count, suggesting excessive volatility or poor timing. This backtest fails to demonstrate profitability and lacks the data density needed for reliable inference. You must expand the historical window and increase trade volume before considering any strategy refinement.

## 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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