# LATINOS TRADING

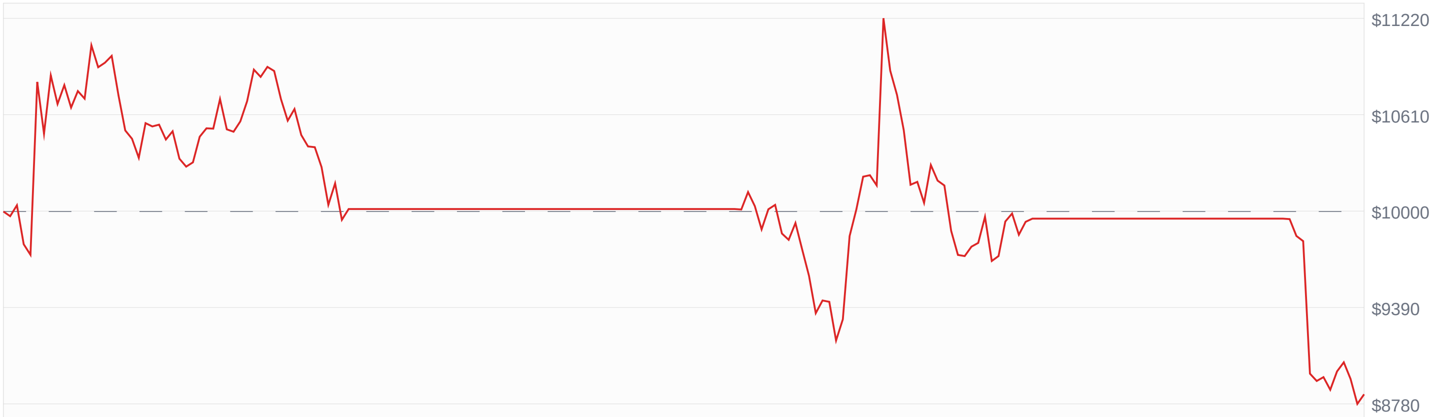
## BACKTEST REPORT

Backtest #34333 · META · EVO_GG1RSISNIP_v967

| 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_v967 strategy on META failed to generate alpha, returning -11.62% with a negative Sharpe ratio of -0.45. With only three trades executed, the 33.3% win rate and 21.75% maximum drawdown lack statistical significance and could easily be noise. The sample size is too small to confirm systemic flaws, though the loss suggests the entry logic is misaligned with current volatility. We must increase the simulation window or adjust parameters before retesting to achieve a robust equity curve.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | -11.62% |
| Sortino Ratio | -0.40 |
| Turnover | 5.88x |
| Total Trades | 3 |
| Initial Capital | $9997.00 |
| Final Capital | $8840.31 |