# LATINOS TRADING

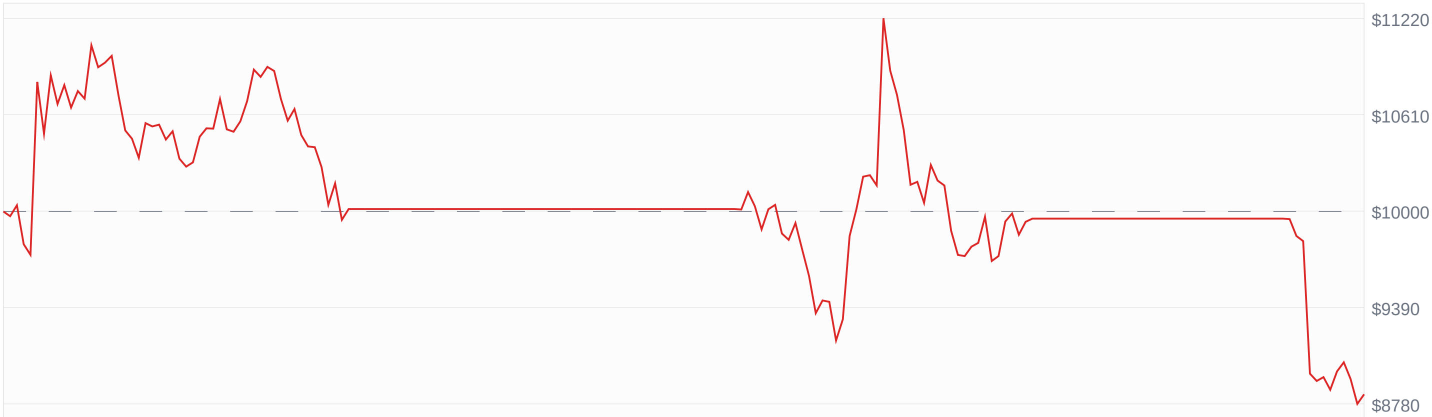
## BACKTEST REPORT

Backtest #35946 · META · EVO_GG1RSISNIP_v6

| 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 EVO_GG1RSISNIP_v6 demonstrates a statistically insignificant failure due to an insufficient sample size of only three trades, rendering the -11.62% ROI and -0.45 Sharpe ratio unreliable. A 33.3% win rate and 21.75% max drawdown suggest the strategy lacks robustness against market volatility without further validation. The results indicate that current entry filters are likely misaligned with META's recent price action or volume profiles. We must increase the simulation scope using a longer historical dataset and tighten stop-loss parameters to prevent excessive capital erosion.

### 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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