LATINOS TRADING

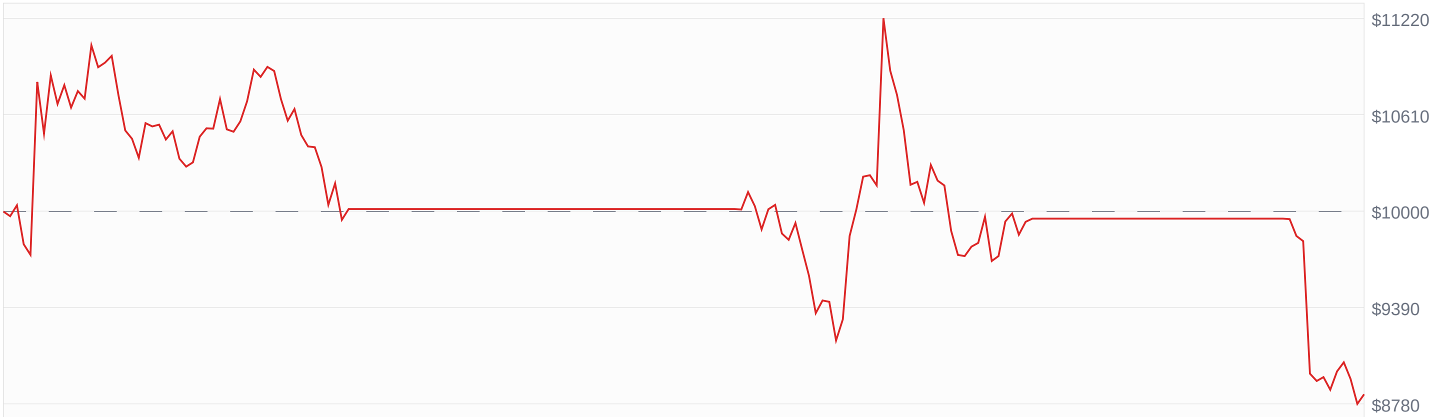
BACKTEST REPORT

Backtest #36041 · META · EVO_GG1RSISNIP_v295

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_v295 backtest on META produced a -11.62% ROI with a Sharpe ratio of -0.45, indicating clear underperformance relative to risk-free assets. A 33.3% win rate across only three trades yields statistically insignificant results, while the 21.75% maximum drawdown suggests excessive exposure to adverse price movements. The negative outcomes stem from either poor entry timing or insufficient risk controls that failed to preserve capital during volatility. Immediate action requires expanding the sample size to validate logic and recalibrating position sizing to mitigate drawdowns before redeployment.

ADDITIONAL METRICS

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

Generated 2026-08-24T00:56:12Z · latinostrading.com