LATINOS TRADING

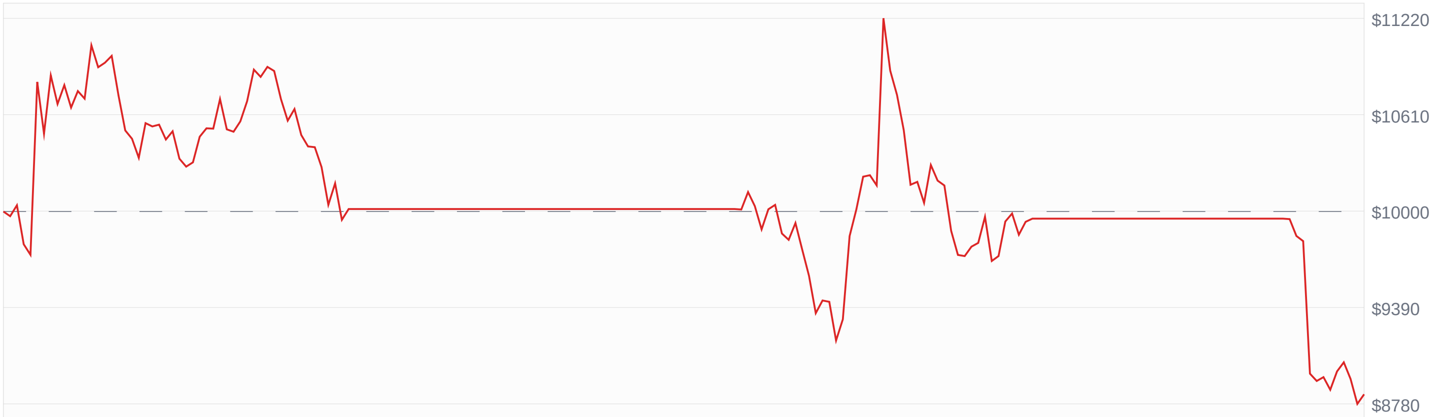
BACKTEST REPORT

Backtest #36270 · 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 strategy failed decisively on META, delivering an -11.62% return with a negative Sharpe ratio of -0.45, indicating clear underperformance against a risk-free benchmark. With only three trades executed, the statistical sample size is insufficient to validate the approach, and a 33.3% win rate coupled with a 21.75% maximum drawdown suggests poor risk-adjusted returns. The strategy likely lacks robustness to handle META's volatility, as evidenced by the capital erosion from an initial position to a final $8,840.31. Before deploying live capital, we must expand the backtest horizon to capture more market cycles and recalibrate entry thresholds to reduce drawdown exposure.

ADDITIONAL METRICS

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