LATINOS TRADING

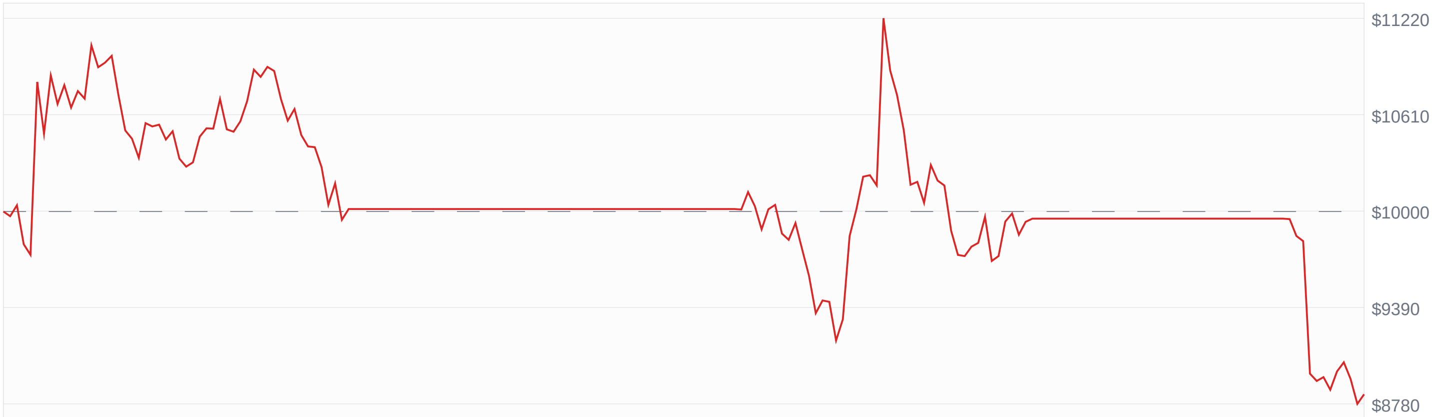
BACKTEST REPORT

Backtest #37006 · META · EVO_GG1RSISNIP_v249

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_v249 backtest on META produced a negative ROI of -11.62% and a Sharpe ratio of -0.45, indicating a strategy that failed to capture upside while suffering significant drawdown. With only three total trades, the sample size is statistically insufficient to validate the approach or confirm the observed 33.3% win rate as a reliable metric. A maximum drawdown of 21.75% suggests poor risk management or adverse market conditions during the test period rather than inherent strategy flaws. The most prudent next step is to expand the historical backtest window to gather more trade data and assess whether the results are anomalies or consistent behavior. Until the sample size increases, the strategy lacks the

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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