# LATINOS TRADING

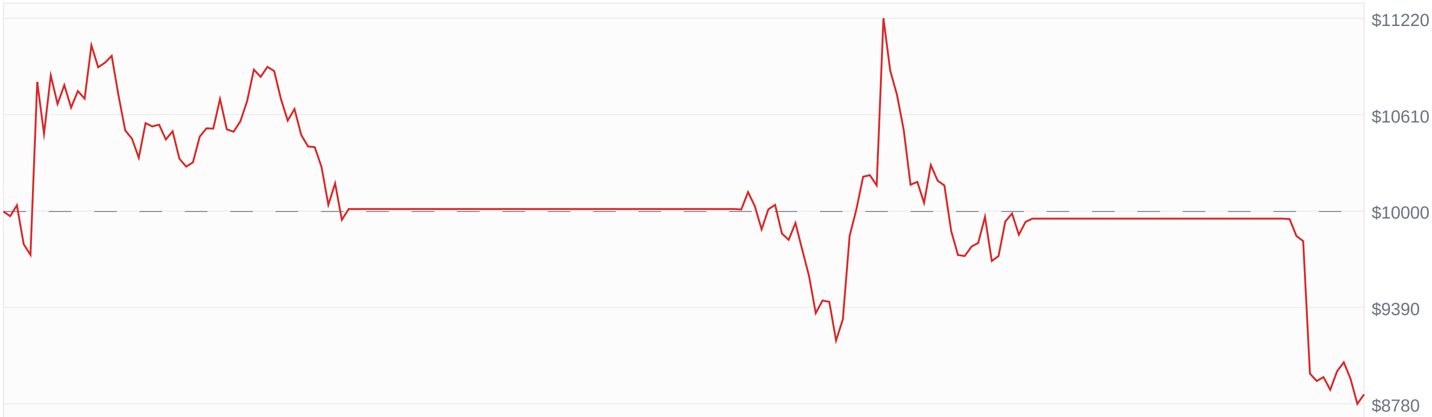
## BACKTEST REPORT

Backtest #37363 · META · EVO_GG1RSISNIP_v55

| 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_v55 strategy on META generated a severe loss of 11.62% with a negative Sharpe ratio of -0.45, indicating a net underperformance against a risk-free baseline. A win rate of only 33.3% across merely three trades suggests the signal logic failed to capture meaningful trend momentum during this specific period. Such a small sample size precludes any statistical confidence in the results, as the outcome is likely driven by random noise rather than a structural flaw in the model. Given the 21.75% maximum drawdown, immediate adjustments are required to the entry thresholds or the inclusion of a volatility filter to prevent overexposure during sharp corrections. The next step is to backtest this configuration over a significantly

## ADDITIONAL METRICS

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