LATINOS TRADING

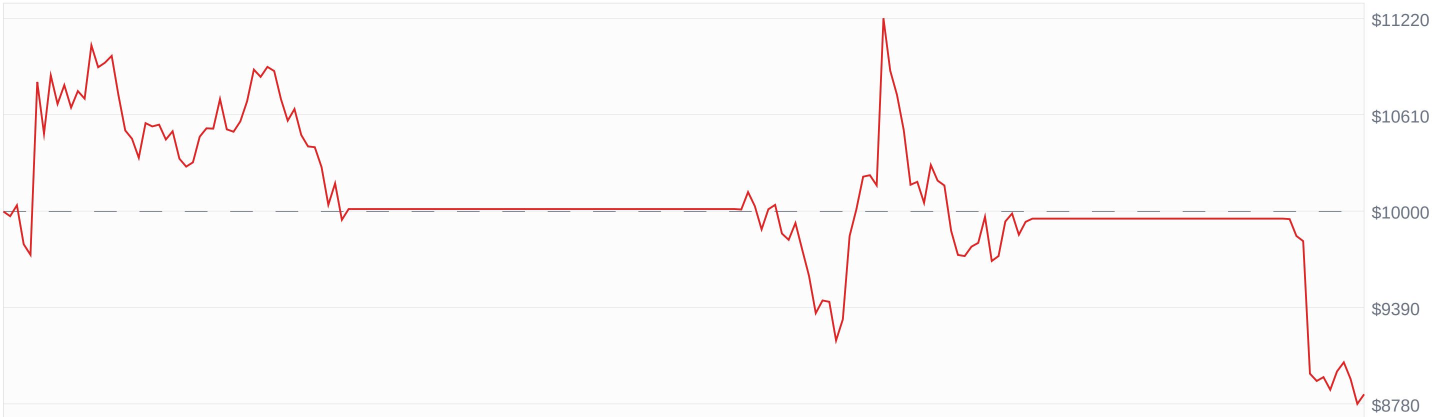
BACKTEST REPORT

Backtest #37579 · META · EVO_GG1RSISNIP_v80

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_v80 backtest on META yielded a negative ROI of -11.62% with a Sharpe ratio of -0.45, indicating a strategy that underperformed the risk-free rate. Only three trades were executed, resulting in a win rate of 33.3% and a maximum drawdown of 21.75%, which renders these statistical metrics highly unreliable due to extreme sample size limitations. The severe drawdown suggests potential issues with stop-loss placement or entry timing during this specific volatility regime. We must expand the evaluation window to accumulate sufficient trade data before drawing definitive conclusions on strategy efficacy. The immediate next step is to re-run the simulation with a longer historical dataset to validate if these losses are anomalous or

ADDITIONAL METRICS

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