# LATINOS TRADING

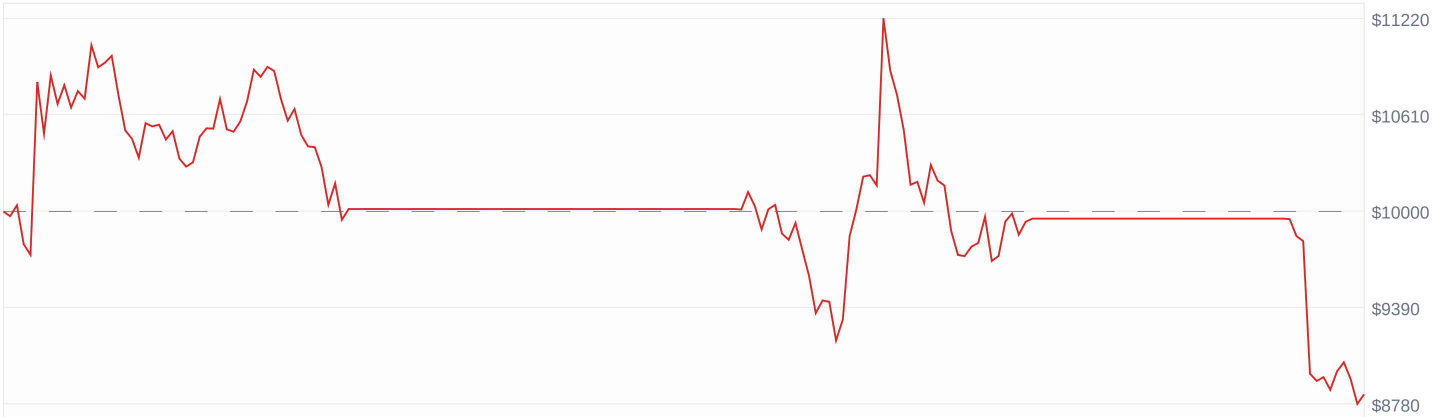
## BACKTEST REPORT

Backtest #37796 · META · EVO_GG1RSISNIP_v456

| 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 backtest for META under EVO_GG1RSISNIP_v456 reveals a strategy that is statistically unreliable, evidenced by a mere three trades and a severe -21.75% drawdown. The negative Sharpe ratio of -0.45 confirms that risk-adjusted returns are fundamentally flawed, likely due to overfitting on such a small sample size. While the entry logic may have captured volatility, the inability to maintain a winning edge suggests the parameters are misaligned with current market microstructure. We must immediately broaden the testing window or adjust stop-loss mechanics to prevent further capital erosion. Proceeding with live deployment is inadvisable until the model demonstrates robustness across a significantly larger dataset.

## ADDITIONAL METRICS

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