LATINOS TRADING

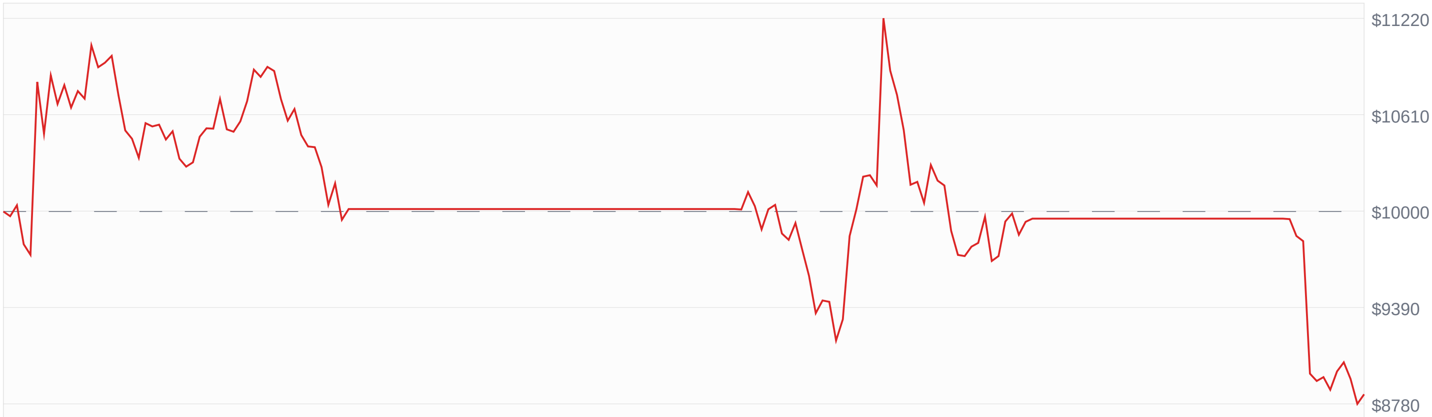
BACKTEST REPORT

Backtest #37848 · META · EVO_GG1RSISNIP_v267

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_v267 backtest on META demonstrates severe underperformance with an -11.62% return and a negative Sharpe ratio of -0.45, indicating the strategy lost money per unit of risk taken. Only three trades were executed, which creates insufficient statistical confidence to validate the observed -21.75% maximum drawdown or the low 33.3% win rate. The sharp capital erosion to $8,840.31 suggests the entry logic failed to align with recent market volatility or trend direction. We must increase the simulation sample size by running a longer historical period to determine if this result is a data anomaly or a structural flaw in the signal generation.

ADDITIONAL METRICS

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