# LATINOS TRADING

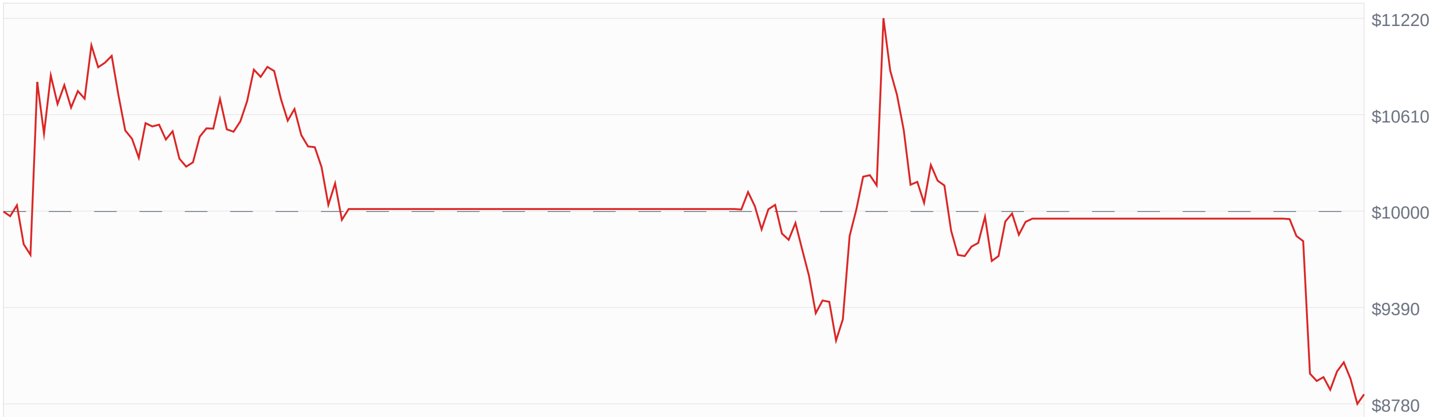
## BACKTEST REPORT

Backtest #40001 · META · EVO_GG1RSISNIP_v1425

| 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 using strategy EVO_GG1RSISNIP_v1425 shows a sharp decline with a negative 11.62% ROI and a drawdown of 21.75%, indicating significant vulnerability to downside risk. With only three executed trades, the statistical sample size is too small to draw robust conclusions or validate the strategy's edge in current market conditions. The negative Sharpe ratio of -0.45 confirms that the risk-adjusted returns are unfavorable and likely driven by an outlier event rather than a consistent alpha source. Given the high loss rate and limited trade history, the strategy requires immediate re-evaluation of entry filters and stop-loss logic to improve survival rates. The next logical step is to expand the testing period across multiple market

### ADDITIONAL METRICS

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