# LATINOS TRADING

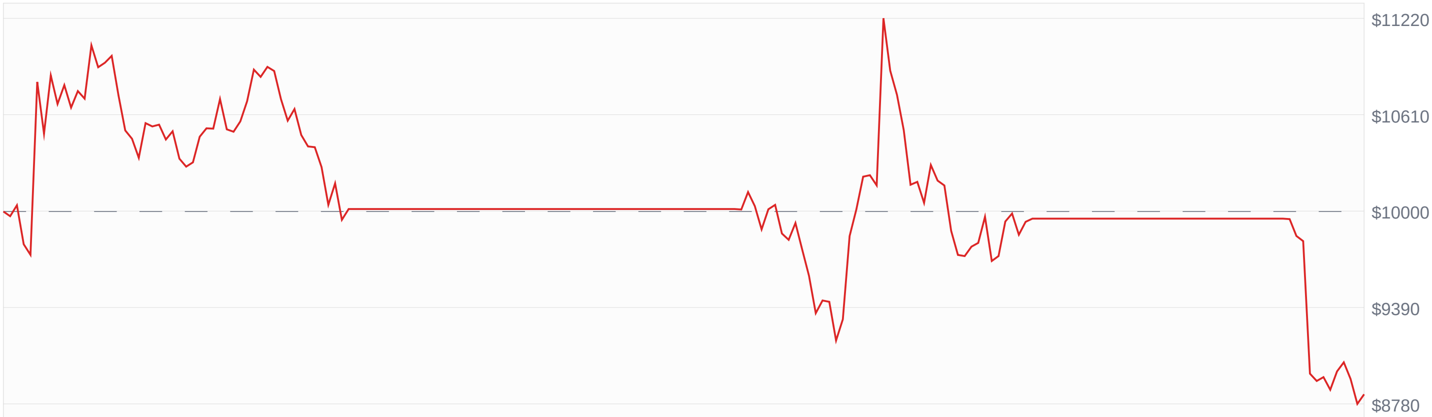
## BACKTEST REPORT

Backtest #41424 · META · EVO_GG1RSISNIP_v1576

| 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 the EVO_GG1RSISNIP_v1576 strategy reveals a severe failure, delivering an -11.62% ROI with only three executed trades. A Sharpe ratio of -0.45 and a 21.75% maximum drawdown indicate that the signal logic generated significant losses with insufficient frequency to validate the approach statistically. Such a low trade count renders any conclusion on performance highly unreliable and prone to overfitting or random noise. The primary flaw appears to be an inability to navigate recent price action or a mismatch in the selected entry conditions. A mandatory next step is to retrain the model with a larger dataset or adjust risk parameters to filter out low-probability scenarios before redeployment.

## ADDITIONAL METRICS

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