LATINOS TRADING

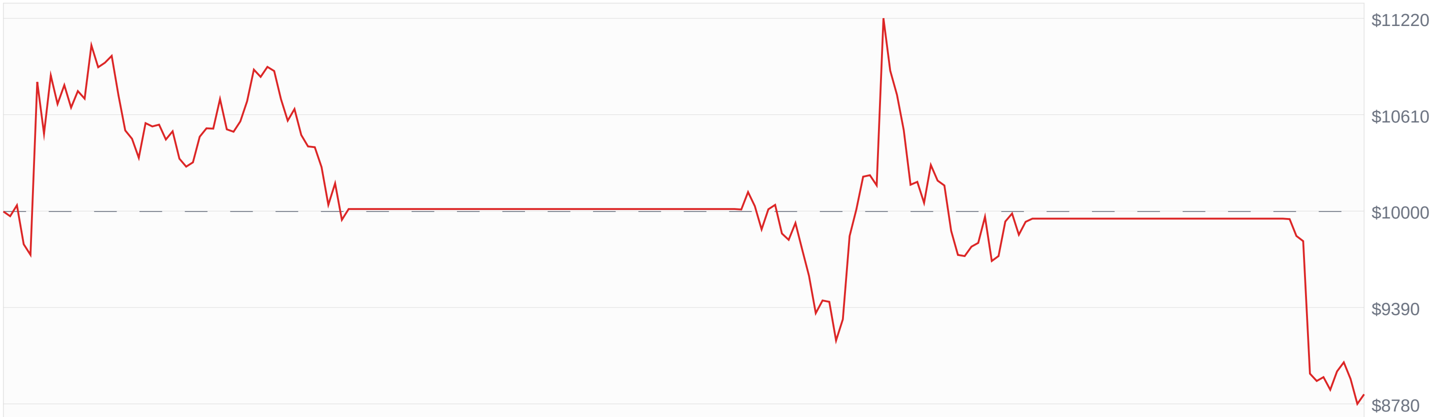
BACKTEST REPORT

Backtest #45697 · META · EVO_GG1RSISNIP_v98

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_v98 backtest on META yielded a negative ROI of -11.62% with a poor Sharpe ratio of -0.45, indicating a net loss of capital. With only three total trades executed, the statistical sample is insufficient to validate the strategy's logic or confirm any observed drawdowns. A win rate of 33.3% suggests the entry conditions frequently misalign with actual price momentum during this period. Re-running this simulation with stricter volatility filters or expanding the lookback window is required to isolate the root cause of the underperformance before deployment.

ADDITIONAL METRICS

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