LATINOS TRADING

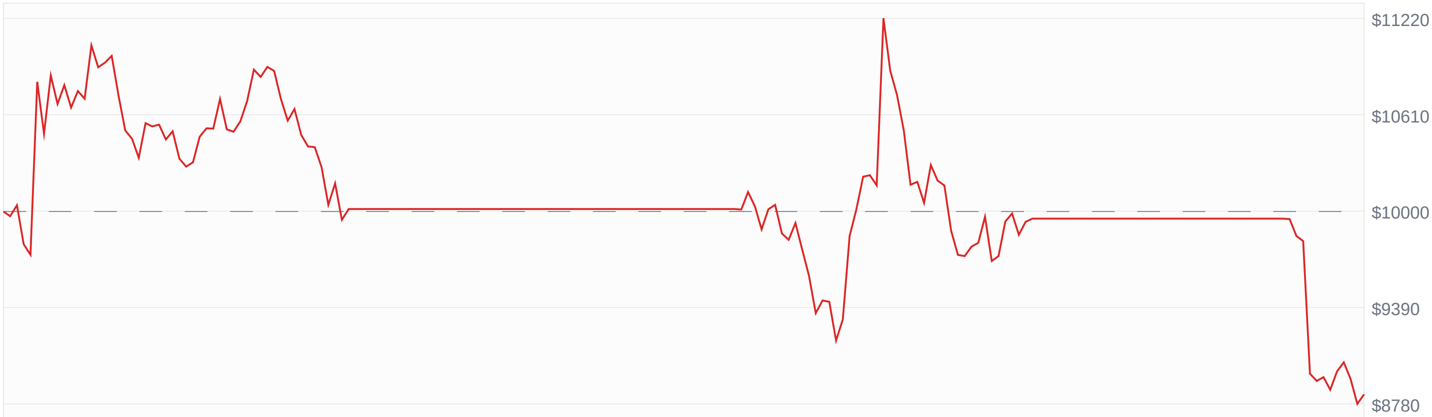
BACKTEST REPORT

Backtest #45817 · META · EVO_GG1RSISNIP_v1590

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_v1590 backtest on META yielded a -11.62% return with a Sharpe ratio of -0.45, indicating a strategy that performed worse than a risk-free asset over the sample period. With only three trades executed, the statistical confidence in these metrics is negligible, and the 33.3% win rate combined with a 21.75% maximum drawdown suggests severe undercapitalization or a mismatch with current volatility regimes. The strategy failed to capture upside while exposing capital to significant downside risk, rendering the results statistically inconclusive rather than a definitive failure. Immediate next steps involve expanding the testing horizon to accumulate sufficient trade volume and recalibrating entry filters to better align with META's

ADDITIONAL METRICS

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

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