# LATINOS TRADING

## BACKTEST REPORT

Backtest #49220 · META · EVO_GG1RSISNIP_v365

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -17.50% | -0.85 | 0.0% | -33.28% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v365 strategy on META failed catastrophically, delivering a -17.5% return with a 33.28% drawdown and zero successful trades. Such a sample size of three transactions offers no statistical confidence and renders the Sharpe ratio of -0.85 meaningless for performance validation. The complete absence of winning trades suggests the signal logic is fundamentally misaligned with current price action or volatility regimes. Immediate parameter optimization or a complete strategy rewrite is required before risking live capital. Please run a new simulation with adjusted stop-loss levels and tighter entry filters.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-17.50%** |
| Sortino Ratio | **-0.56** |
| Turnover | **5.61x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$8249.99** |

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