LATINOS TRADING

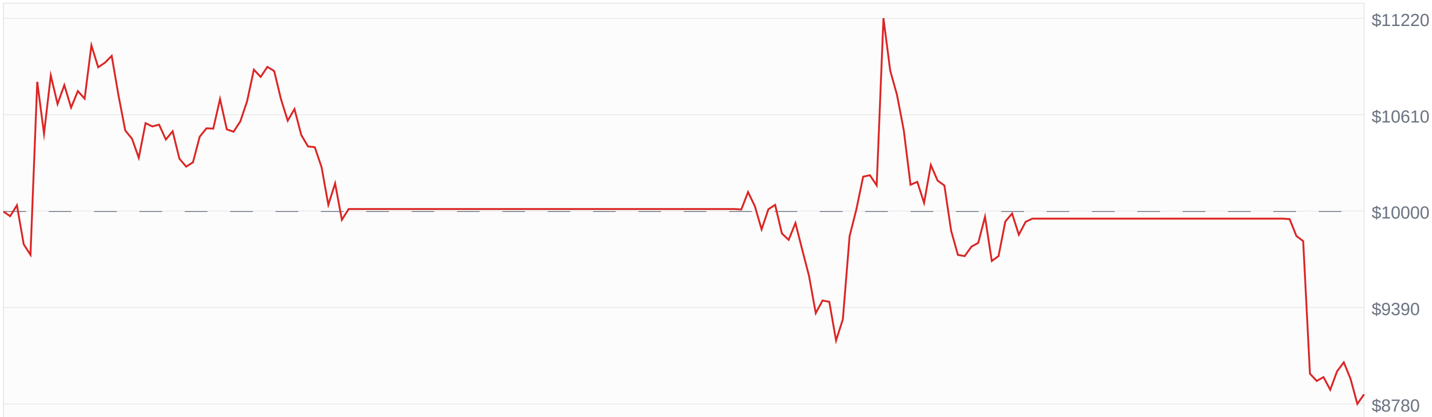
BACKTEST REPORT

Backtest #29111 · META · EVO_GG1RSISNIP_v21

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_v21 strategy on META demonstrates significant structural weakness with an -11.62% ROI and -0.45 Sharpe ratio. A 33.3% win rate combined with a 21.75% max drawdown indicates high volatility and poor risk-adjusted returns. Statistical confidence is critically low given only three trades, making results statistically insignificant. The strategy likely suffers from overfitting or execution slippage rather than genuine market edge. Immediate next step is re-evaluating entry logic to filter false breakouts before further capital deployment.

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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