LATINOS TRADING

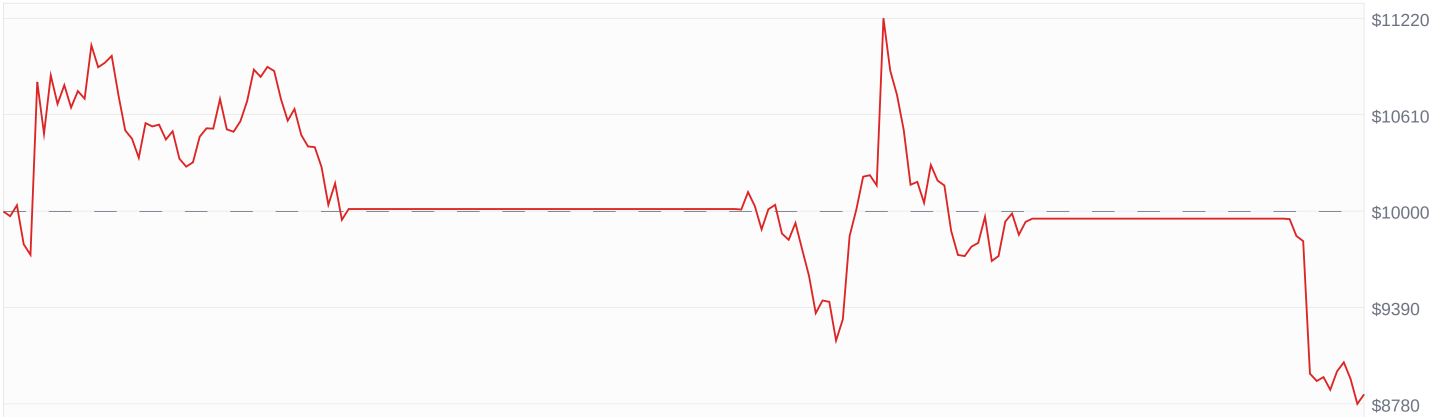
BACKTEST REPORT

Backtest #33258 · META · EVO_GG1RSISNIP_v888

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_v888 strategy on META failed catastrophically, returning -11.62% with a negative Sharpe of -0.45 and a prohibitive 21.75% drawdown. Only three trades occurred, rendering any statistical significance meaningless and exposing the approach to extreme tail risk. The 33.3% win rate indicates a severe inability to identify favorable entry conditions, suggesting the signal logic is fundamentally misaligned with current market microstructure. We must discard the current parameter set and re-evaluate the RSI thresholds alongside volatility filters to prevent such capital erosion. A robust stress test across multiple market regimes is required before any future deployment can be considered viable.

ADDITIONAL METRICS

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