LATINOS TRADING

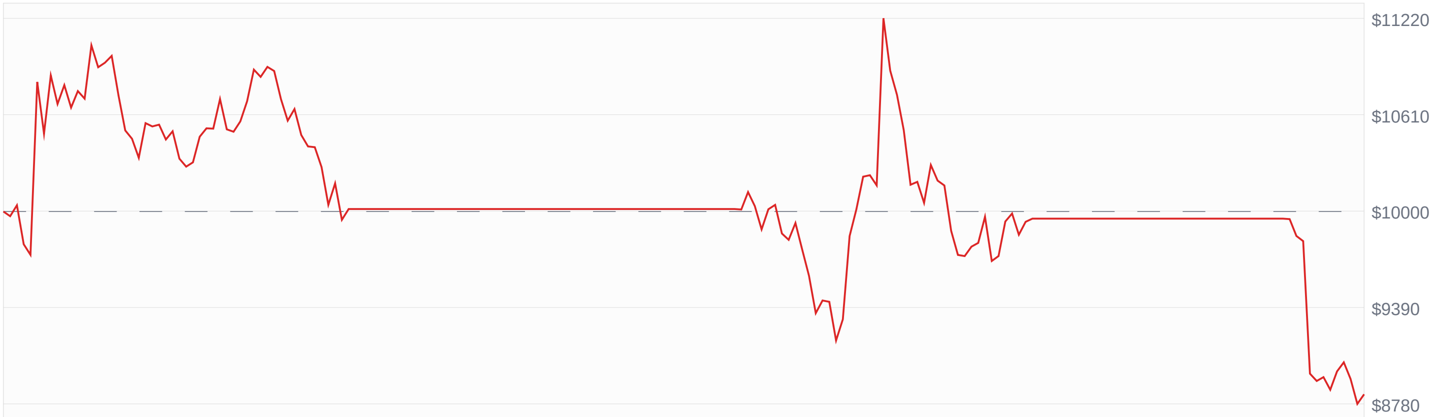
BACKTEST REPORT

Backtest #33260 · 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 for Meta (META) had a negative ROI of -11.62%, resulting in a Sharpe ratio of -0.45 and a win rate of only 33.3%. Despite these disappointing metrics, the strategy executed 3 trades with a maximum drawdown of 21.75%, indicating significant volatility. With a sample size of 3 trades, the statistical confidence is low, but the Sharpe ratio suggests potential overvaluation or high risk. A concrete next step could be to refine the strategy's threshold settings for the RSI to better control drawdowns while maintaining profitability.

ADDITIONAL METRICS

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