LATINOS TRADING

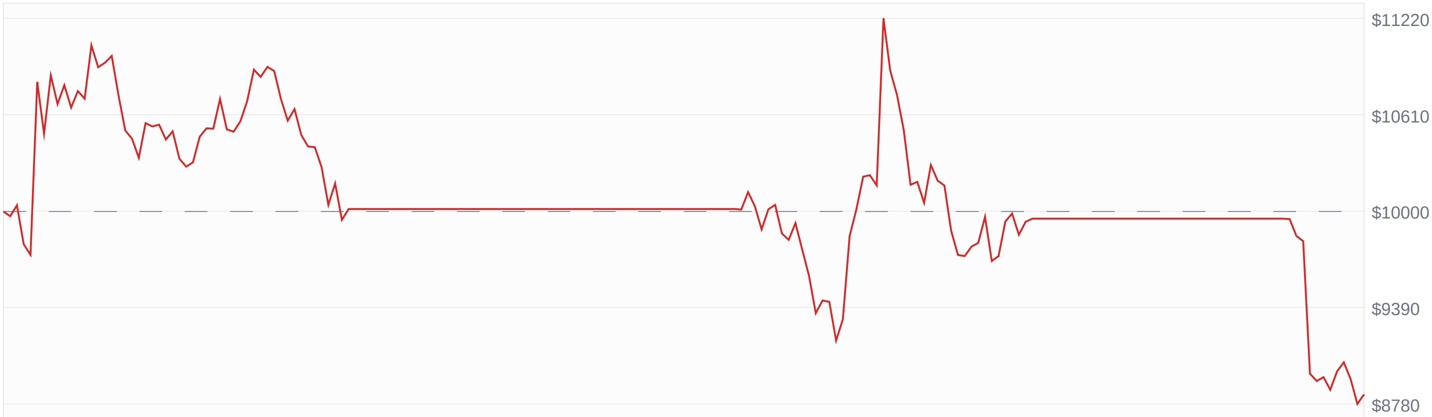
BACKTEST REPORT

Backtest #34900 · META · EVO_GG1RSISNIP_v1165

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_v1165 strategy for META had a disappointing ROI of -11.62%. A Sharpe ratio of -0.45 suggests poor risk-adjusted returns, while a win rate of 33.3% indicates only 33% of trades were profitable. With a max drawdown of 21.75%, there's a substantial risk. To improve, consider optimizing the threshold for RSI divergence from 30, as this seems to be the critical filter.

ADDITIONAL METRICS

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