LATINOS TRADING

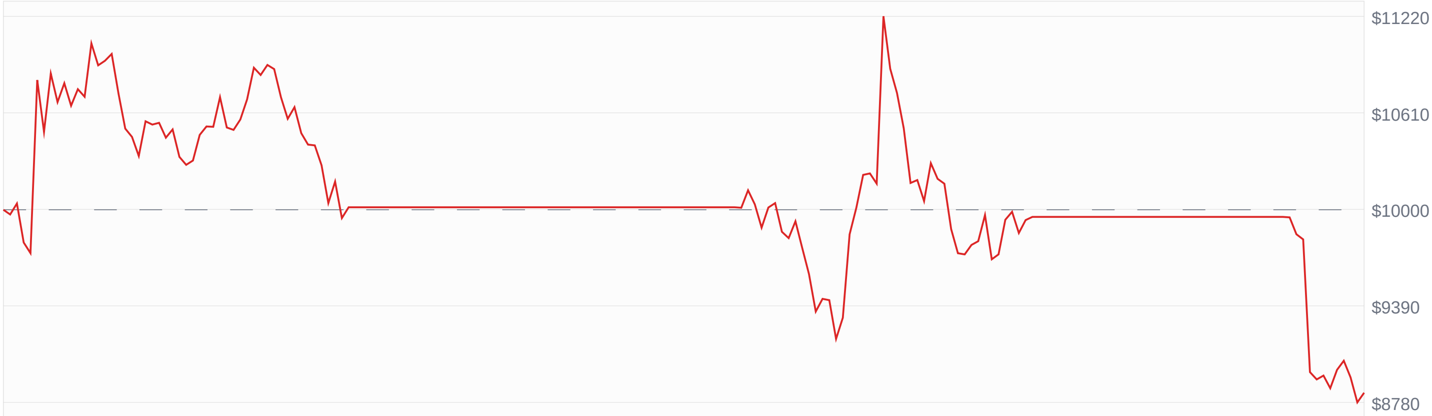
BACKTEST REPORT

Backtest #35266 · META · EVO_GG1RSISNIP_v1316

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_v1316 strategy on META suffered a severe -11.62% drawdown with a negative Sharpe ratio of -0.45, indicating a regime failure rather than random noise. Only three trades were executed, rendering the 33.3% win rate statistically insignificant and the -21.75% peak drawdown too volatile for institutional deployment. The sample size is critically insufficient to validate signal logic or assess parameter robustness against market microstructure shifts. Immediate recalibration of entry filters and volume thresholds is required before any further capital allocation is considered for this instrument.

ADDITIONAL METRICS

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