LATINOS TRADING

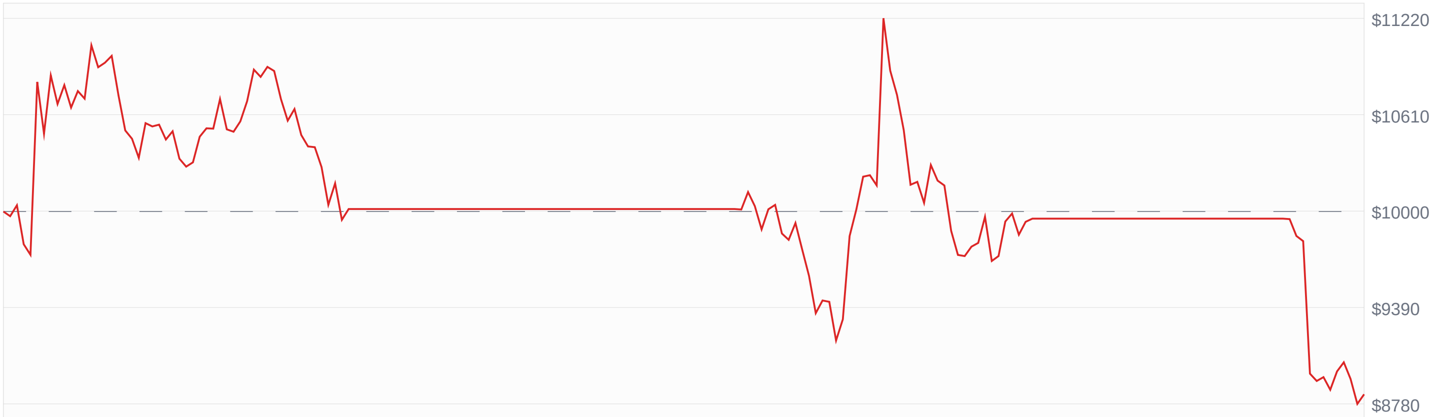
BACKTEST REPORT

Backtest #35627 · META · EVO_GG1RSISNIP_v335

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_v335 strategy on META failed decisively, generating an -11.62% ROI with a negative -0.45 Sharpe ratio due to a mere 33.3% win rate across only three trades. Such a limited sample size precludes any statistical confidence, rendering the observed 21.75% maximum drawdown a potential outlier rather than a reliable risk metric. The lack of trades suggests the signal logic is too restrictive or the entry conditions are poorly calibrated for current market volatility. Future iterations must optimize entry filters to increase trade frequency while rigorously stress-testing against regime shifts before live deployment.

ADDITIONAL METRICS

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