LATINOS TRADING

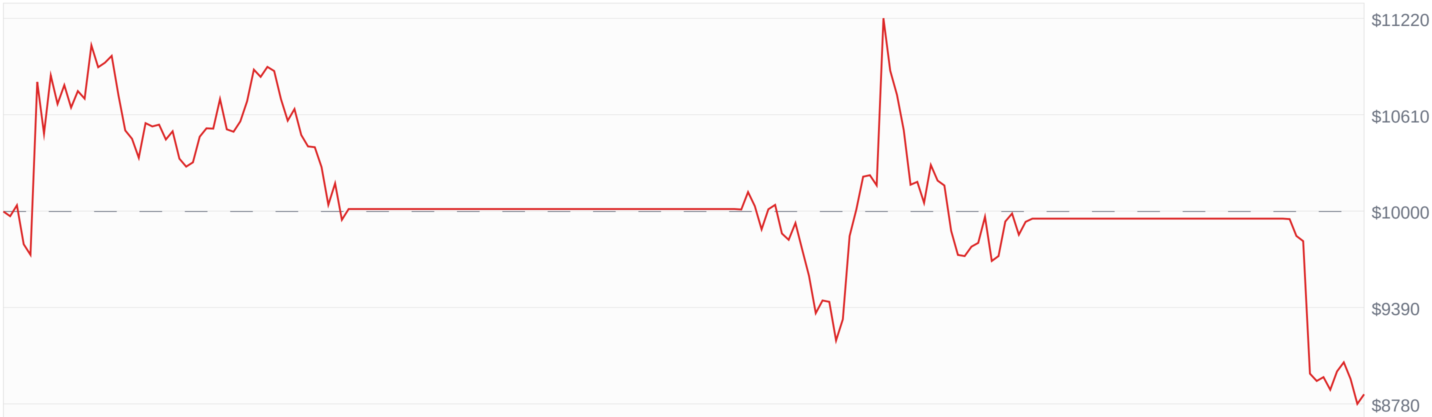
BACKTEST REPORT

Backtest #36413 · META · EVO_GG1RSISNIP_v435

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_v435 strategy on META suffered significant losses, with a negative Sharpe ratio and a drawdown exceeding 20%, indicating poor risk-adjusted returns. With only three trades executed, the sample size is insufficient to generate statistically significant conclusions about the strategy's viability. The high volatility suggests the parameters are poorly calibrated for the current market regime, likely triggering premature exits or entering at suboptimal levels. Further parameter optimization is required before this logic can be considered for 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

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