LATINOS TRADING

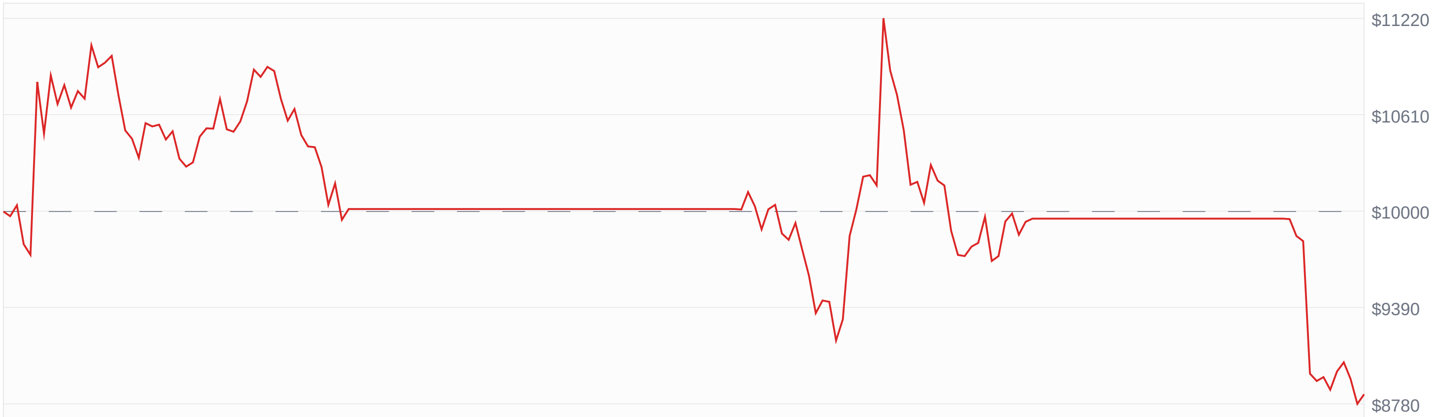
BACKTEST REPORT

Backtest #36731 · META · EVO_GG1RSISNIP_v43

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_v43 strategy on META failed catastrophically, delivering -11.62% ROI with a win rate of merely 33.3% across three trades. A Sharpe ratio of -0.45 and a maximum drawdown of 21.75% confirm that losses exceeded gains significantly. With only three data points, statistical confidence is nonexistent, rendering any pattern recognition unreliable. The primary issue appears to be overfitting or excessive sensitivity to noise rather than capturing genuine alpha. We must recalibrate the entry logic and expand the sample size before redeployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.