LATINOS TRADING

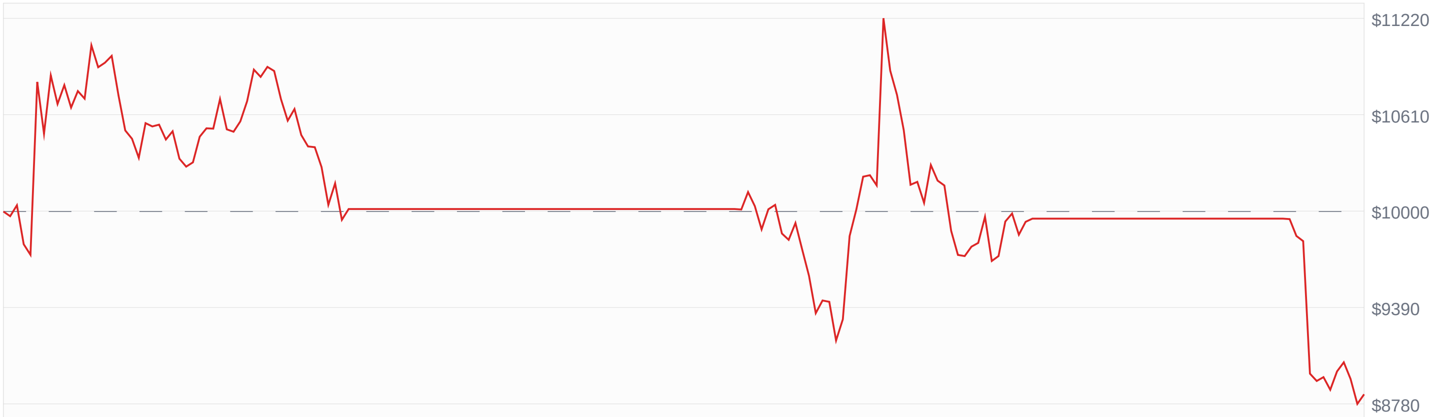
BACKTEST REPORT

Backtest #36881 · META · EVO_GG1RSISNIP_v295

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_v295 strategy on META produced a net loss of 11.62% with a Sharpe ratio of -0.45, signaling a severe regime mismatch rather than a viable edge. The 33.3% win rate and 21.75% maximum drawdown confirm that the entry signals failed to capture meaningful upside while exposing significant downside risk. With only three trades executed, any statistical inference is unreliable, rendering the results anecdotal rather than robust for institutional deployment. The primary failure appears to be a lack of sufficient filtering to avoid low-probability entries during META's recent consolidation. We should not deploy this strategy live but must instead backtest with increased sample size and tighter volatility filters to validate its logic

ADDITIONAL METRICS

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