LATINOS TRADING

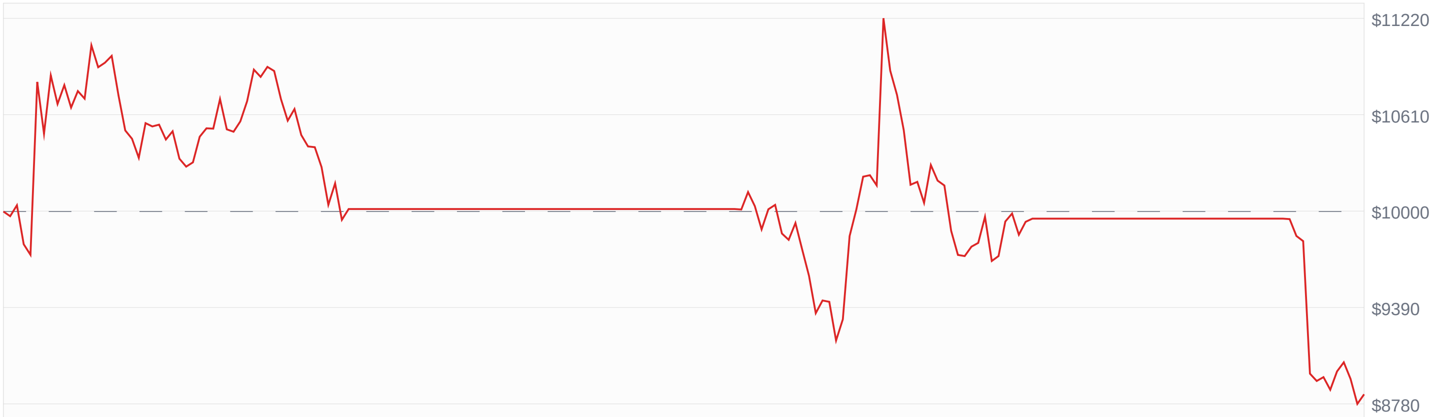
BACKTEST REPORT

Backtest #37508 · META · EVO_GG1RSISNIP_v311

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_v311 strategy failed decisively on META, recording a negative Sharpe of -0.45 and a severe 21.75% drawdown. With only three executed trades, the sample size is statistically insignificant, rendering the -11.62% loss a high-variance outlier rather than a robust trend. The strategy's inability to navigate recent price action suggests the current logic is fundamentally misaligned with META's volatility regime. We must expand the backtest window to capture more market cycles before deeming the approach obsolete.

ADDITIONAL METRICS

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