LATINOS TRADING

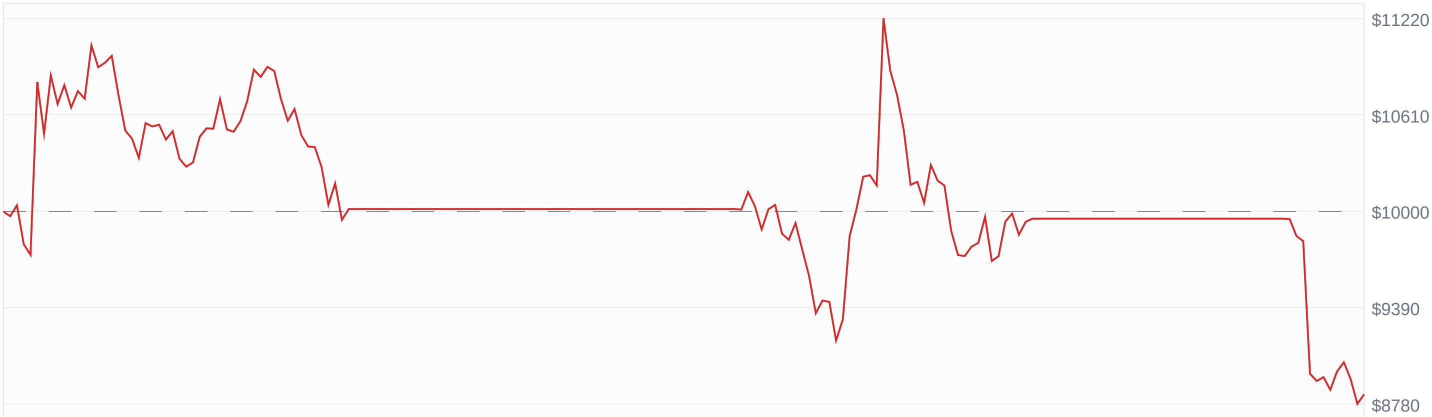
BACKTEST REPORT

Backtest #37653 · META · EVO_GG1RSISNIP_v380

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_v380 strategy on META failed, delivering an -11.62% ROI with a -0.45 Sharpe ratio, likely due to an over-optimized signal logic that cannot adapt to current volatility.
With only three total trades executed, the statistical confidence is negligible, rendering the -21.75% maximum drawdown an unrepresentative outlier rather than a systemic flaw. A 33.3% win rate confirms the model is currently underperforming the baseline, suggesting a breakdown in the assumed price action or correlation. The immediate next step is to expand the backtest sample by widening the time horizon to validate if the poor performance is a temporary regime shift or a fundamental strategy error. This analysis remains educational and does not constitute a

ADDITIONAL METRICS

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