LATINOS TRADING

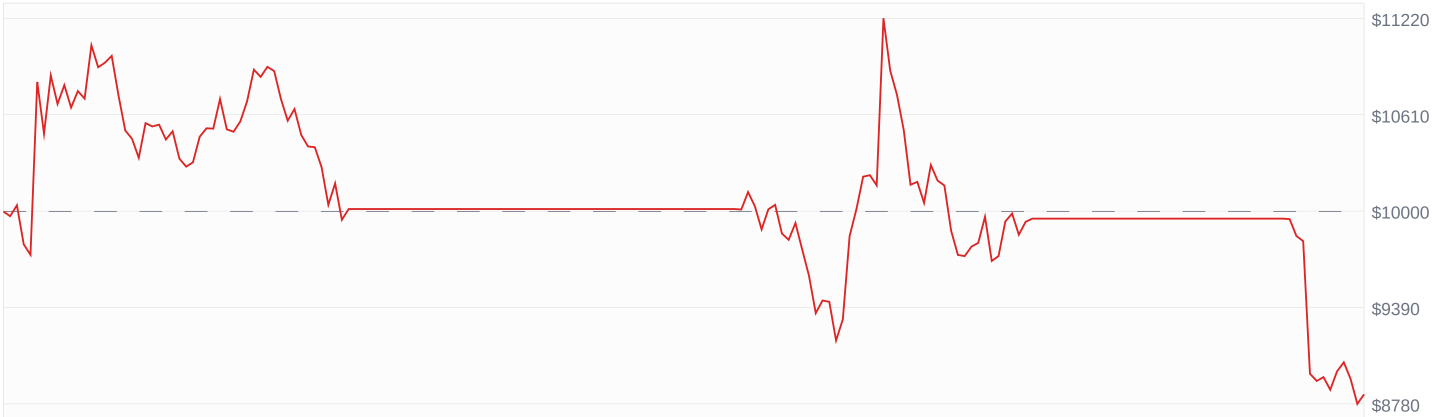
BACKTEST REPORT

Backtest #38276 · META · EVO_GG1RSISNIP_v102

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_v102 strategy on META failed to generate alpha, recording an -11.62% loss with a negative Sharpe ratio of -0.45. Statistical significance is absent due to only three trades, rendering the 33.3% win rate and 21.75% max drawdown unreliable for production. The approach likely lacks sufficient filtering for META's volatility, as the risk-adjusted return profile indicates poor capital efficiency. We must recalibrate entry thresholds and validate the logic against a larger sample before re-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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