LATINOS TRADING

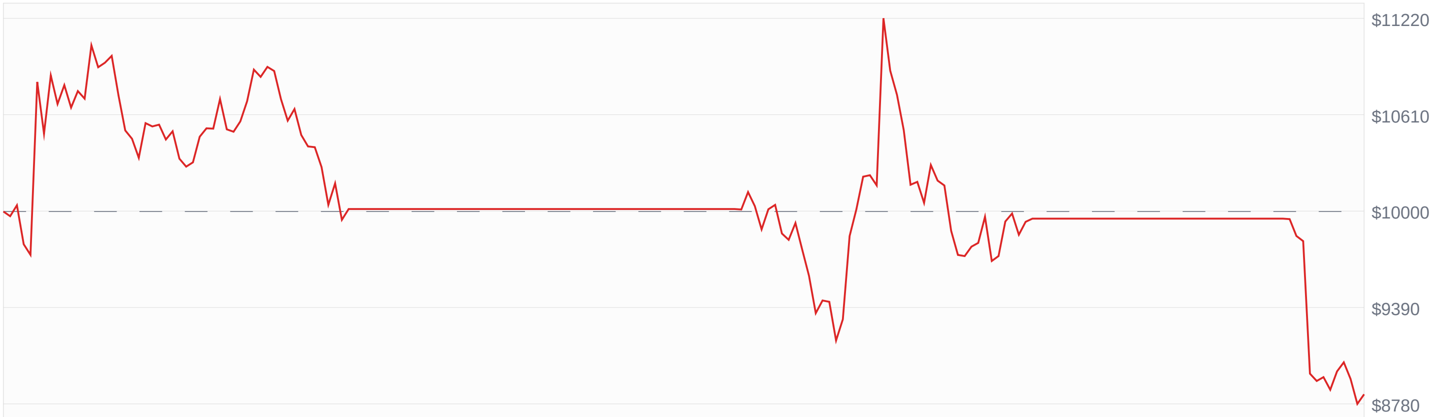
BACKTEST REPORT

Backtest #39010 · META · EVO_GG1RSISNIP_v959

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_v959 strategy on META failed decisively, delivering an -11.62% return and a negative Sharpe ratio of -0.45. With only three executed trades, the -21.75% drawdown and 33.3% win rate indicate high volatility and insufficient statistical confidence to validate the signal logic. The limited sample size likely reflects an overfitting issue or a regime where the entry thresholds were too aggressive for current conditions. Immediate next steps require stress-testing the parameters on a different market regime to isolate whether the failure stems from strategy flaws or specific META price action.

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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