LATINOS TRADING

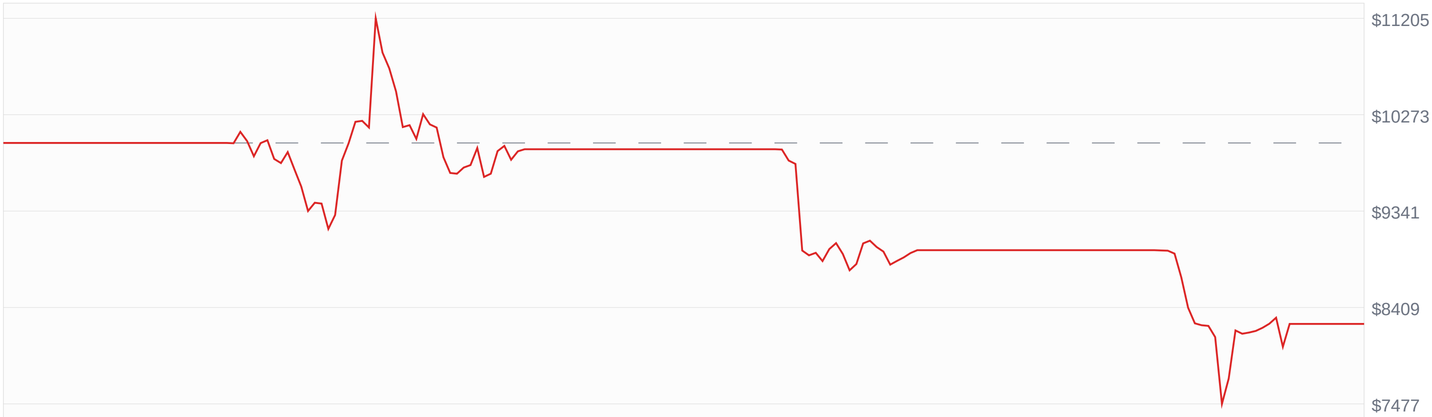
BACKTEST REPORT

Backtest #49249 · META · EVO_GG1RSISNIP_v267

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v267 backtest on META failed catastrophically, yielding a -17.50% ROI and zero winning trades. With only three executions, the results lack statistical significance, and a -0.85 Sharpe ratio indicates severe underperformance relative to the risk-free rate. A maximum drawdown of 33.28% suggests the strategy's exit logic was insufficient to prevent large losses during adverse price action. The complete lack of wins points to a critical flaw in the entry criteria or a specific regime mismatch for META in this timeframe. Re-evaluating the signal generation logic against broader market volatility metrics is the necessary next step before redeployment.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

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