LATINOS TRADING

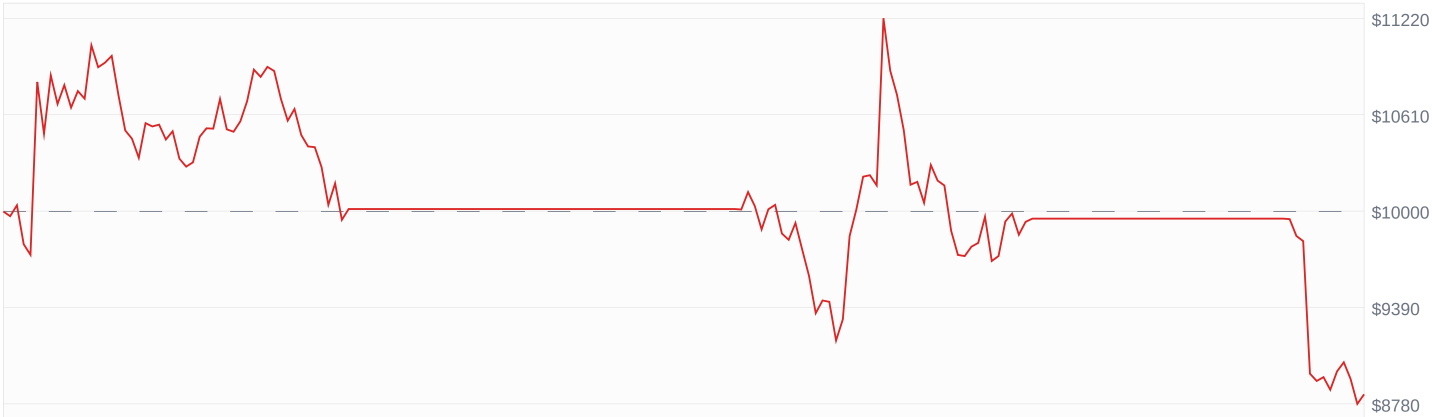
BACKTEST REPORT

Backtest #34950 · META · EVO_GG1RSISNIP_v1193

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_v1193 strategy failed catastrophically on META with a -11.62% return and a negative Sharpe ratio, indicating a trend-following system likely trapped in a ranging market. Such a low win rate of 33.3% across only three trades provides insufficient statistical power to validate the logic or dismiss it definitively. The severe 21.75% drawdown exposes significant capital inefficiency that a single outlier could have easily exacerbated. To improve robustness, we must broaden the sample set by testing this logic across a wider pool of high-beta tech stocks. Next, we should optimize the entry filters to filter out low-volatility regimes where the signal logic historically underperforms.

ADDITIONAL METRICS

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