LATINOS TRADING

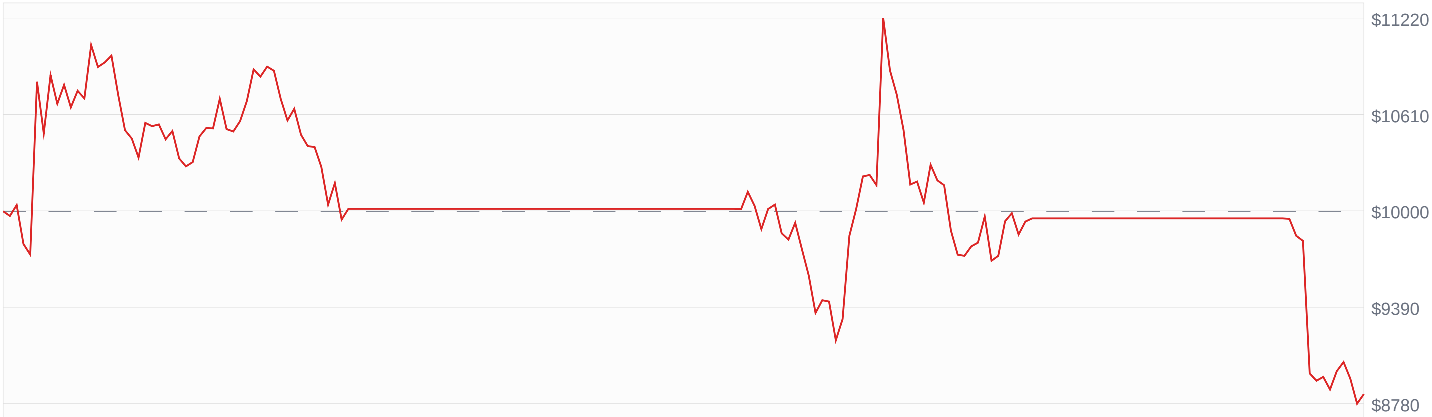
BACKTEST REPORT

Backtest #37582 · META · EVO_GG1RSISNIP_v249

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_v249 strategy on META failed decisively, posting an 11.62% loss with a negative Sharpe ratio of -0.45, indicating poor risk-adjusted returns. With only three trades executed, the statistical sample is too small to determine if the 21.75% drawdown reflects a structural flaw or merely high variance. The 33.3% win rate confirms the system is losing money more often than winning, which is unacceptable for a live deployment. A concrete next step is to backtest this logic on a longer historical period for META or a diversified basket of tech stocks to validate if the failure is asset-specific. Until the sample size grows to at least 50 trades, the strategy lacks the statistical confidence required for institutional capital

ADDITIONAL METRICS

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