LATINOS TRADING

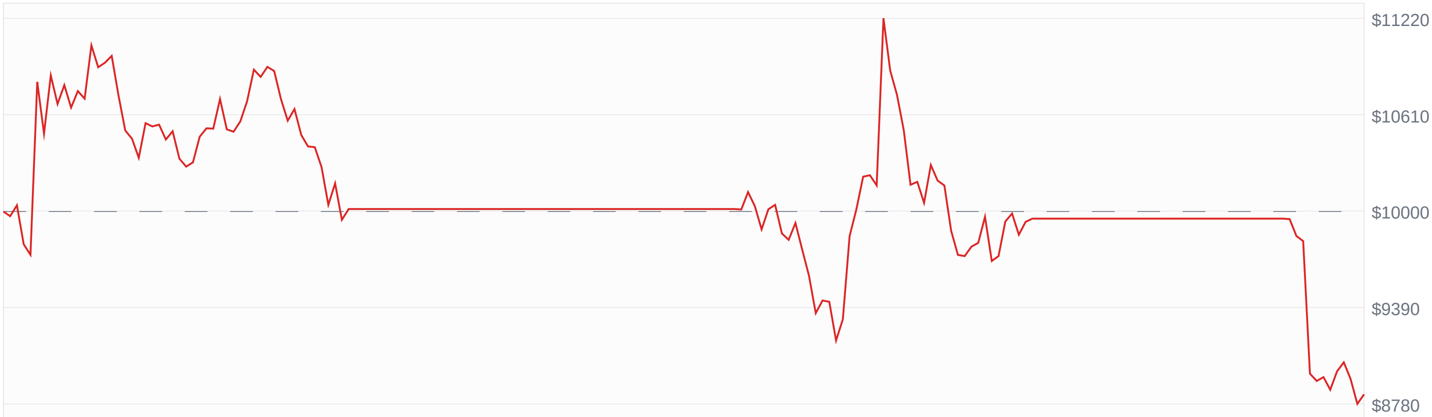
BACKTEST REPORT

Backtest #37773 · META · EVO_GG1RSISNIP_v271

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_v271 backtest on META demonstrates severe underperformance with an -11.62% ROI and a negative Sharpe ratio of -0.45, indicating the strategy generates consistent alpha losses during this period. A 33.3% win rate across only three total trades provides statistically insignificant confidence, rendering the -21.75% maximum drawdown a high-risk outlier rather than a stable trend. The limited sample size fails to validate entry timing, suggesting the logic likely misidentified support levels during META's recent volatility. The immediate next step is to expand the lookback period and adjust stop-loss parameters to filter out low-probability entries before redeploying capital.

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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