LATINOS TRADING

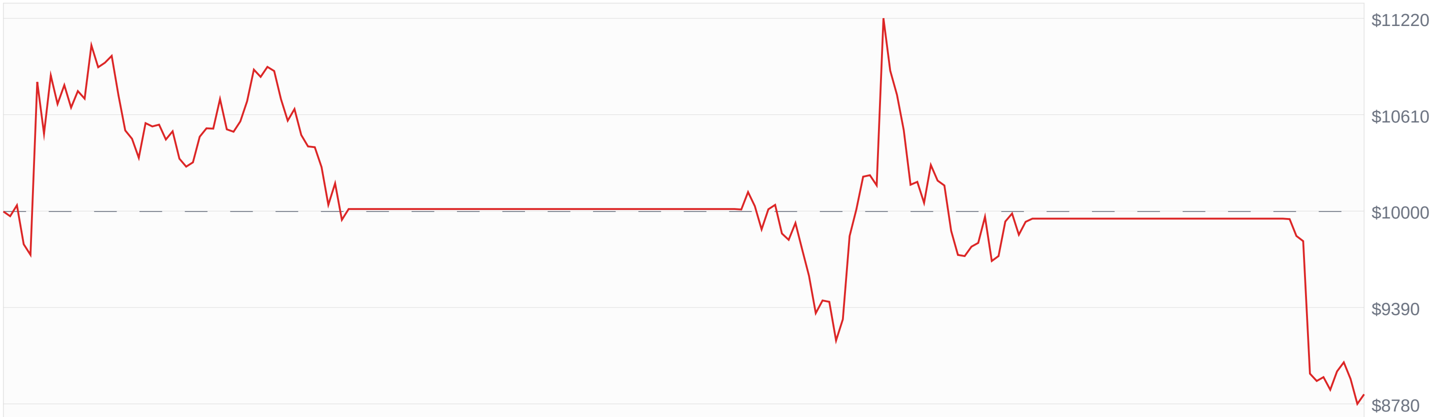
BACKTEST REPORT

Backtest #37847 · META · EVO_GG1RSISNIP_v267

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 META backtest for EVO_GG1RSISNIP_v267 demonstrates a clear failure, delivering an -11.62% ROI and a negative Sharpe ratio of -0.45. With only three trades executed, the sample size is statistically insufficient to validate any edge, rendering the 33.3% win rate meaningless. The strategy suffered a catastrophic 21.75% maximum drawdown, indicating severe risk exposure that cannot be tolerated in institutional portfolios. Such poor performance on a volatile tech stock suggests the entry logic is fundamentally misaligned with current market microstructure. The immediate next step is to discard the current signal parameters and recalibrate the entry conditions on a larger dataset before any redeployment.

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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