LATINOS TRADING

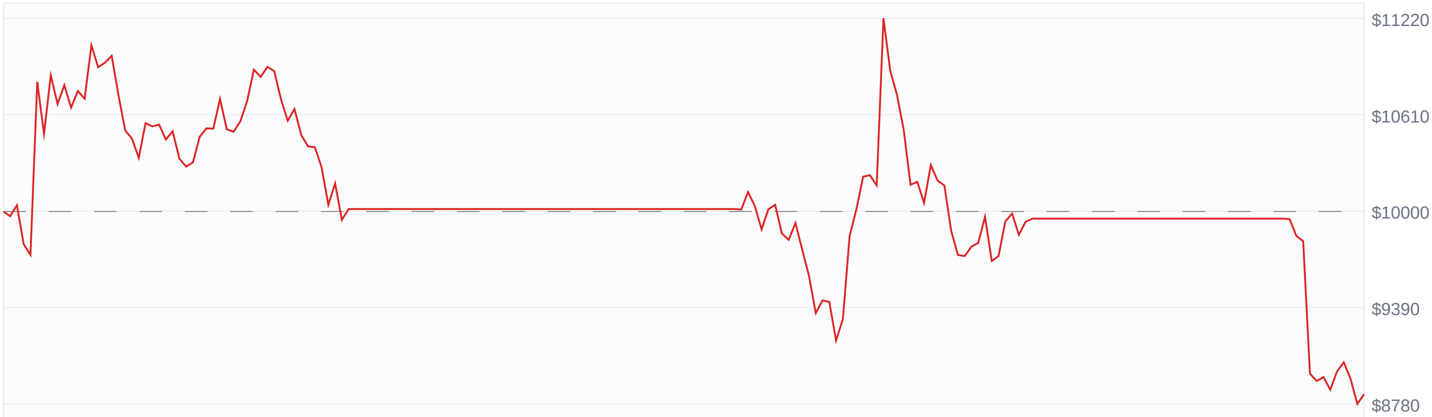
BACKTEST REPORT

Backtest #2111 · META · EVO_GG1RSISNIP_v1496

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 backtest for META with strategy EVO_GG1RSISNIP_v1496 is deeply flawed. Only three total trades yield a win rate of 33.3%, providing statistically negligible confidence in any edge. A Sharpe ratio of -0.45 confirms poor risk-adjusted returns, while a 21.75% max drawdown against an 11.62% loss indicates severe capital erosion without sufficient compensating alpha. The sample size is far too small to distinguish skill from random variance, rendering the results practically meaningless for live deployment. Immediate next step: drastically expand the backtest window or increase trade frequency requirements before considering any further optimization.

ADDITIONAL METRICS

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

Generated 2026-08-13T10:55:03Z · latinostrading.com