LATINOS TRADING

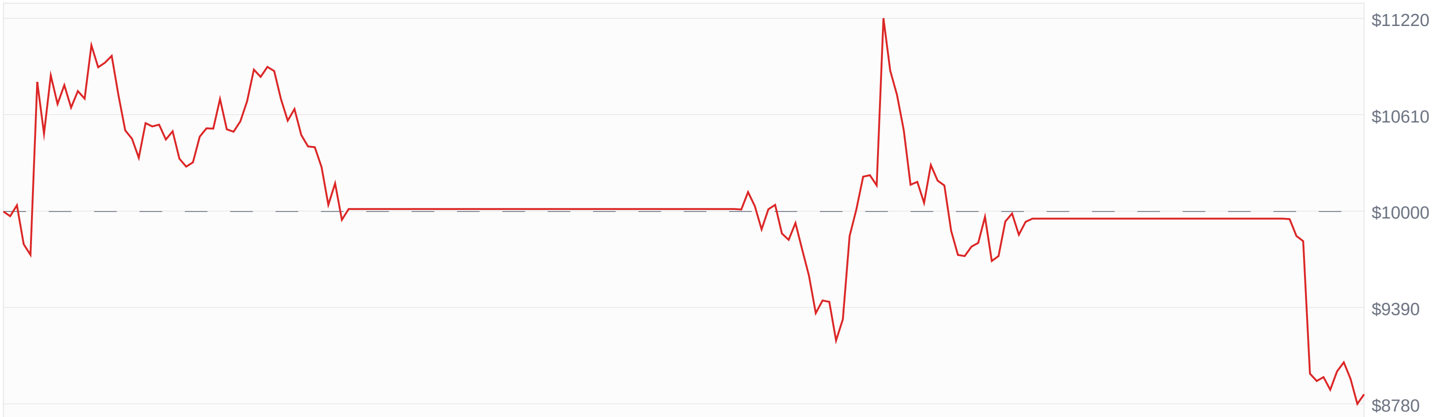
BACKTEST REPORT

Backtest #28002 · META · EVO_GG1RSISNIP_v1488

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_v1488 strategy on META demonstrates clear structural failure, evidenced by a -11.62% ROI and a -0.45 Sharpe ratio. The 33.3% win rate against a 21.75% max drawdown indicates severe risk-reward asymmetry, losing capital on every losing trade. Statistical confidence is effectively zero given the tiny sample size of three total trades, rendering the results noise rather than signal. This insufficient data prevents any reliable inference about the strategy's edge or robustness. The immediate next step is to discard this parameter set and re-optimize the signal logic to filter out low-probability setups.

ADDITIONAL METRICS

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

Generated 2026-08-14T06:03:27Z · latinostrading.com