LATINOS TRADING

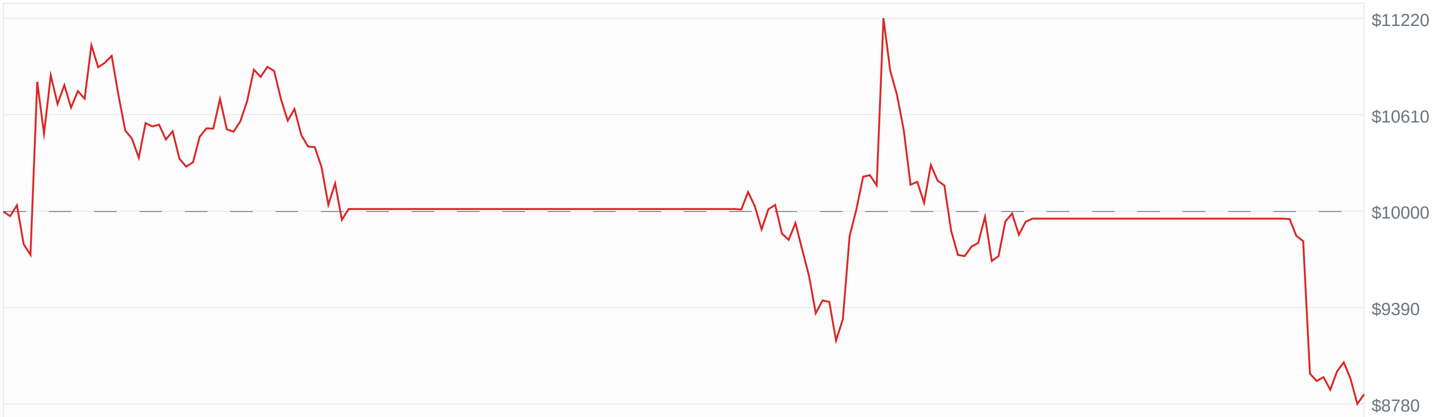
BACKTEST REPORT

Backtest #36371 · META · EVO_GG1RSISNIP_v43

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_v43 backtest on META exhibits severe underperformance with a negative Sharpe ratio of -0.45, indicating the strategy loses more during market turmoil than it gains in calm conditions. With only three total trades and a win rate of 33.3%, the statistical sample is insufficient to validate the logic, making the -11.62% ROI and 21.75% drawdown unreliable indicators of future risk. The strategy clearly failed to filter volatility effectively, as the small trade count suggests the entry conditions were too restrictive or the market regime was hostile. Before deploying capital, we must expand the sample size through a longer backtest window and optimize entry thresholds to improve the risk-reward profile. A concrete next step is

ADDITIONAL METRICS

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

Generated 2026-08-25T13:17:56Z · latinostrading.com