LATINOS TRADING

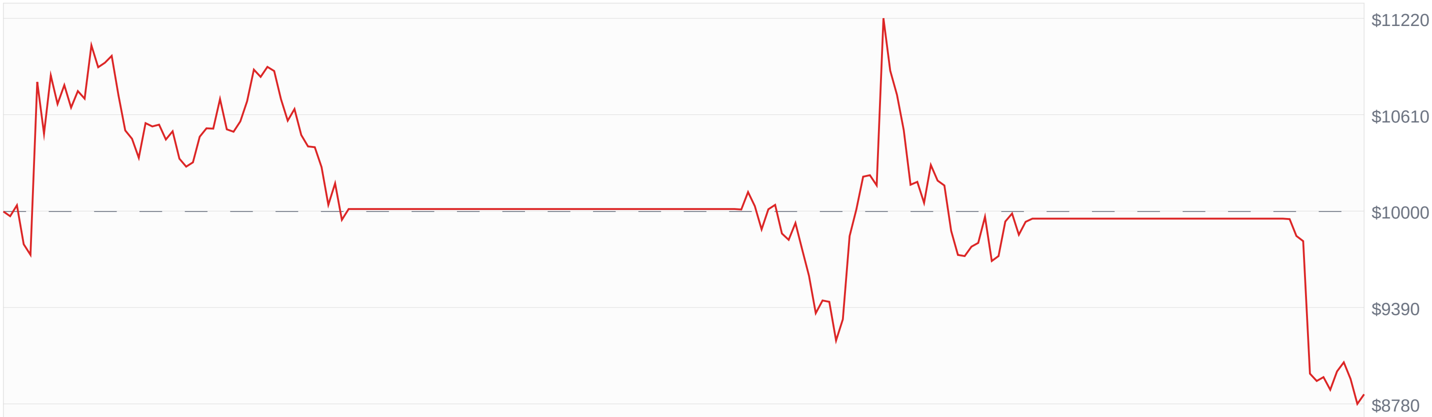
BACKTEST REPORT

Backtest #37899 · META · EVO_GG1RSISNIP_v80

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_v80 backtest on META yielded negative returns of 11.62% with a win rate of merely 33.3%, signaling severe underperformance against a buy-and-hold baseline. The strategy generated only three trades, creating a statistically insignificant sample that precludes any reliable inference regarding its robustness. A maximum drawdown of 21.75% coupled with a Sharpe ratio of -0.45 indicates poor risk-adjusted efficiency and high volatility exposure. Given the minimal trade count, the observed loss is likely noise rather than a structural flaw in the logic. We must widen the test parameters to include more historical data or adjust entry thresholds before reconsidering deployment.

ADDITIONAL METRICS

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

Generated 2026-08-30T12:24:13Z · latinostrading.com