LATINOS TRADING

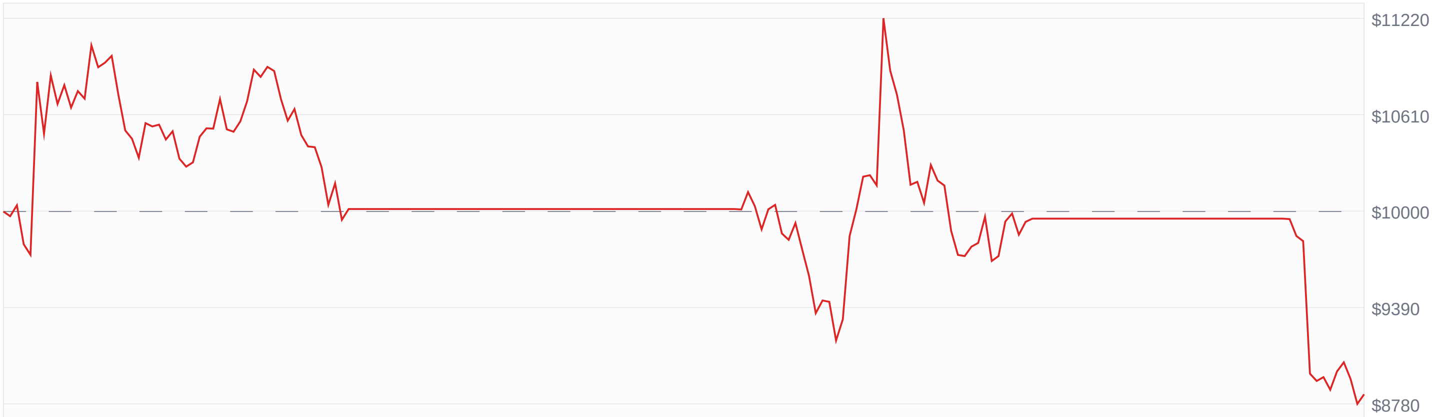
BACKTEST REPORT

Backtest #38140 · META · EVO_GG1RSISNIP_v8

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_v8 strategy failed decisively on META, yielding negative returns and a negative Sharpe ratio due to a severe 21.75% drawdown. With only three executed trades, the statistical power is insufficient to validate the logic, rendering the 33% win rate highly unreliable. The strategy likely overfit to noise or entered positions against the prevailing trend, causing rapid capital erosion. Immediate action requires expanding the sample size through out-of-sample testing or recalibrating entry filters to avoid whipsaws.

ADDITIONAL METRICS

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

Generated 2026-08-30T09:22:22Z · latinostrading.com