LATINOS TRADING

BACKTEST REPORT

Backtest #49905 · META · EVO_GG1RSISNIP_v1299

ROI	Sharpe	Win Rate	Max Drawdown
-17.50%	-0.85	0.0%	-33.28%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1299 backtest on META failed catastrophically with a -17.50% ROI and zero winning trades, indicating a severe regime mismatch between the strategy logic and current market volatility. With only three total trades executed, the sample size is statistically insufficient to confirm a permanent strategy flaw rather than a bad luck event during a specific drawdown. The -0.85 Sharpe ratio and 33.28% maximum drawdown suggest the entry filters are too aggressive or the exit logic lacks resilience in trending environments. Before redeploying capital, we must retrain the model on the last 12 months of data or adjust the volatility scaling factor to prevent such extreme single-trade losses.

ADDITIONAL METRICS

CAGR	**-17.50%**
Sortino Ratio	**-0.56**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$8249.99**

Generated 2026-08-31T23:50:03Z · latinostrading.com