LATINOS TRADING

BACKTEST REPORT

Backtest #48706 · META · EVO_GG1RSISNIP_v1096

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_v1096 strategy on META failed catastrophically with zero winning trades and a -17.50% return over only three executions. A -0.85 Sharpe ratio and 33.28% maximum drawdown indicate severe underperformance relative to risk, rendering the statistical significance of these results negligible due to the tiny sample size. The total loss of capital suggests the signal logic is fundamentally misaligned with current market dynamics or requires extreme parameter tuning. Immediate action should focus on pausing the strategy and conducting a deeper regime analysis to understand the specific market conditions that triggered these losses. Re-deployment before resolving the root cause of the failure is not advisable.

ADDITIONAL METRICS

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

Generated 2026-08-31T19:12:43Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.