LATINOS TRADING

BACKTEST REPORT

Backtest #55968 · META · EVO_GG1RSISNIP_v1590

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_v1590 backtest on META is statistically insignificant with only three trades, rendering the -17.50% ROI and 33.28% drawdown unreliable indicators of strategy failure rather than noise. A 0% win rate suggests the entry logic completely missed market conditions or suffered from severe overfitting to a non-representative sample. Given the negative Sharpe ratio of -0.85, the risk-adjusted performance is poor, but the tiny sample size prevents any meaningful conclusion on the strategy's robustness. The immediate next step is to expand the lookback period and optimize entry parameters to generate a dataset of at least fifty trades before re-evaluating viability.

ADDITIONAL METRICS

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

Generated 2026-09-02T22:58:39Z · latinostrading.com