LATINOS TRADING

BACKTEST REPORT

Backtest #47939 · META · EVO_GG1RSISNIP_v885

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_v885 backtest on META is statistically insignificant given only three trades, rendering the negative results unreliable. The strategy failed completely with a zero percent win rate and a maximum drawdown of 33.28%, while the negative Sharpe ratio indicates poor risk-adjusted returns. Such a small sample size cannot confirm the strategy's failure, as a single outlier trade could have drastically altered the outcome. We must increase the lookback period or adjust entry filters to generate sufficient data for a valid assessment. The next step is to re-run the simulation with optimized parameters to achieve a minimum of 100 trades for meaningful statistical analysis.

ADDITIONAL METRICS

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

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