# LATINOS TRADING

## BACKTEST REPORT

Backtest #52976 · META · EVO_GG1RSISNIP_v1425

| 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_v1425 strategy on META failed catastrophically with zero winning trades and a 33.28% maximum drawdown, rendering the -17.50% ROI statistically insignificant given only three historical instances. A Sharpe ratio of -0.85 confirms severe underperformance against the risk-free rate, indicating the logic likely misidentifies trend reversals or overfits to noise rather than capturing institutional alpha. With such a minimal sample size, any apparent pattern is indistinguishable from random chance, making it dangerous to deploy capital based on these parameters. The immediate next step is to reduce position sizing or disable the bot until we backtest with expanded lookback windows to validate signal robustness.

## 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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