# LATINOS TRADING

## BACKTEST REPORT

Backtest #54981 · META · EVO_EVOEVOEVOE_v1931

| 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_EVOEVOE_v1931 strategy on META failed decisively, recording a -17.5% return with zero winning trades and a severe 33.28% drawdown across only three attempts. A Sharpe ratio of -0.85 confirms the portfolio lost money during this specific test window, and the sample size is too small to draw statistically significant conclusions. We must treat these results as a single data point rather than a trend, as three trades cannot reliably predict future performance. The next step is to audit the signal logic for overfitting and expand the backtest to a wider date range to validate robustness before live deployment.

## ADDITIONAL METRICS

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