# LATINOS TRADING

## BACKTEST REPORT

Backtest #52743 · META · EVO_VELOCITYSC_v1503

| 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_VELOCITYSC_v1503 backtest on META failed catastrophically, recording a -17.50% ROI and zero winning trades across only three executions. With a Sharpe ratio of -0.85 and a 33.28% drawdown, the strategy exhibited extreme sensitivity to volatility, likely due to overfitting on limited historical noise. The statistical sample size of three trades is insufficient to confirm any meaningful alpha, rendering the results statistically insignificant and prone to high variance. Immediate recalibration of entry thresholds and a stricter filter on volatility regimes are required before re-deployment.

## 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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