LATINOS TRADING

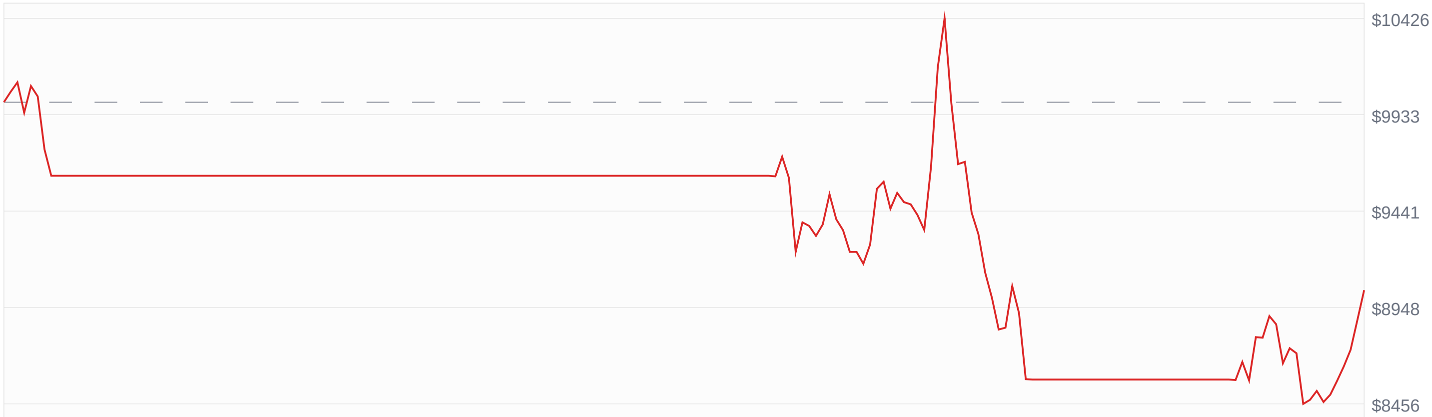
BACKTEST REPORT

Backtest #45076 · MSFT · EVO_EVOEVOEVOE_v2122

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered a 9.66 percent loss with a negative 0.71 Sharpe ratio, indicating poor risk-adjusted returns. A 33.3 percent win rate and 18.90 percent max drawdown confirm that the entry logic failed to capture sufficient upside relative to downside risk. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish true skill from random variance. Do not deploy this configuration live. Optimize the signal parameters to improve win rate before running a larger historical simulation.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**