LATINOS TRADING

BACKTEST REPORT

Backtest #27999 · MSFT · EVO_EVOEVOEVOE_v721

ROI	Sharpe	Win Rate	Max Drawdown
-15.82%	-1.24	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, evidenced by a negative Sharpe ratio and a 19.93 percent maximum drawdown. The thirty-three percent win rate suggests a poor risk-reward profile, though statistical significance is compromised by the minuscule sample size of just three trades. This limited data prevents reliable inference regarding the system's true expectancy or robustness. Future iterations must prioritize increasing trade volume to establish statistical confidence before further deployment.

ADDITIONAL METRICS

CAGR	-15.82%
Sortino Ratio	-0.74
Turnover	5.38x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8420.93