LATINOS TRADING

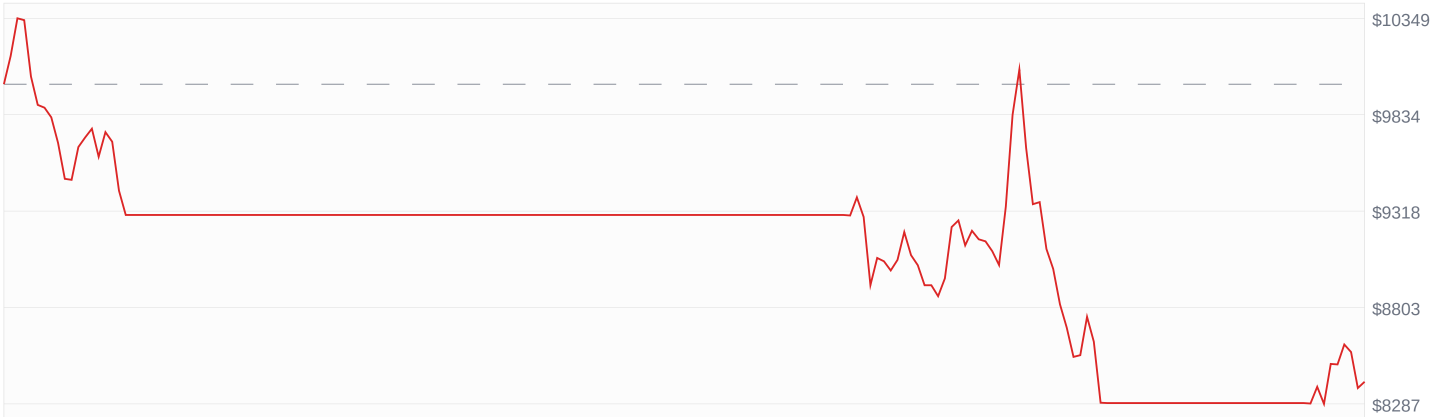
BACKTEST REPORT

Backtest #28838 · MSFT · EVO_EVOEVOEVOE_v1746

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered a -15.97% ROI with a -1.25 Sharpe ratio and 19.93% drawdown, indicating severe capital erosion and poor risk-adjusted performance. With a win rate of 33.3% based on only three trades, the results are statistically insignificant and cannot be generalized to live markets. The high drawdown relative to the sample size suggests the logic lacks robustness against volatility or trend reversals. Immediate next steps must include expanding the backtest period to generate a larger, statistically valid trade dataset. Until then, deploying this logic is fundamentally unsound for any capital allocation.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**

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