LATINOS TRADING

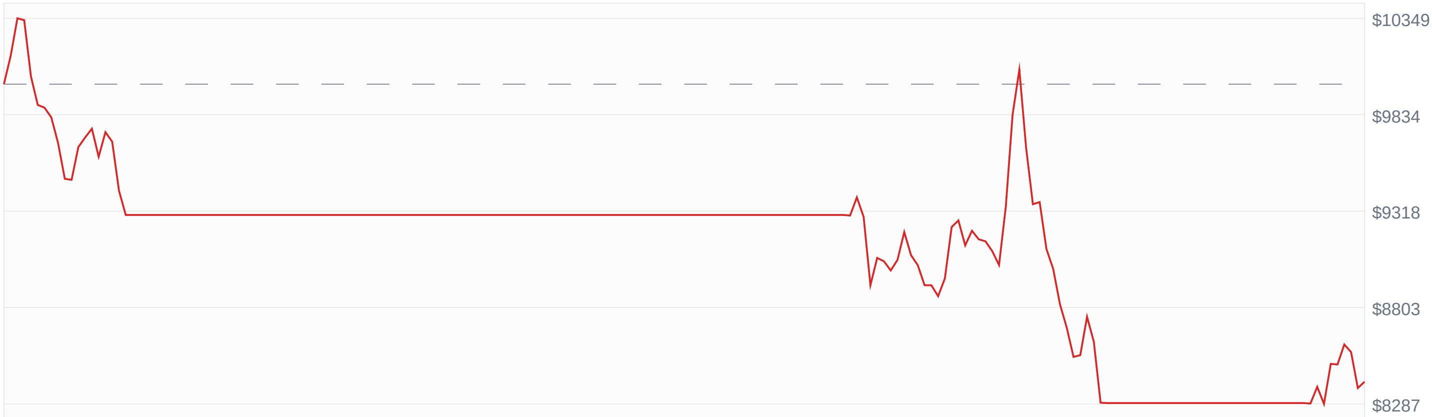
BACKTEST REPORT

Backtest #28839 · 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

This backtest reveals a severely flawed strategy with a negative Sharpe ratio of -1.25 and a 19.93% drawdown. The 33.3% win rate and only three total trades indicate insufficient statistical significance to validate the logic. The negative ROI of -15.97% confirms systematic underperformance rather than random variance. You must expand the sample size to at least 100 trades before trusting these signals. Re-engineer the entry filters to reduce false positives before any further deployment.

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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