LATINOS TRADING

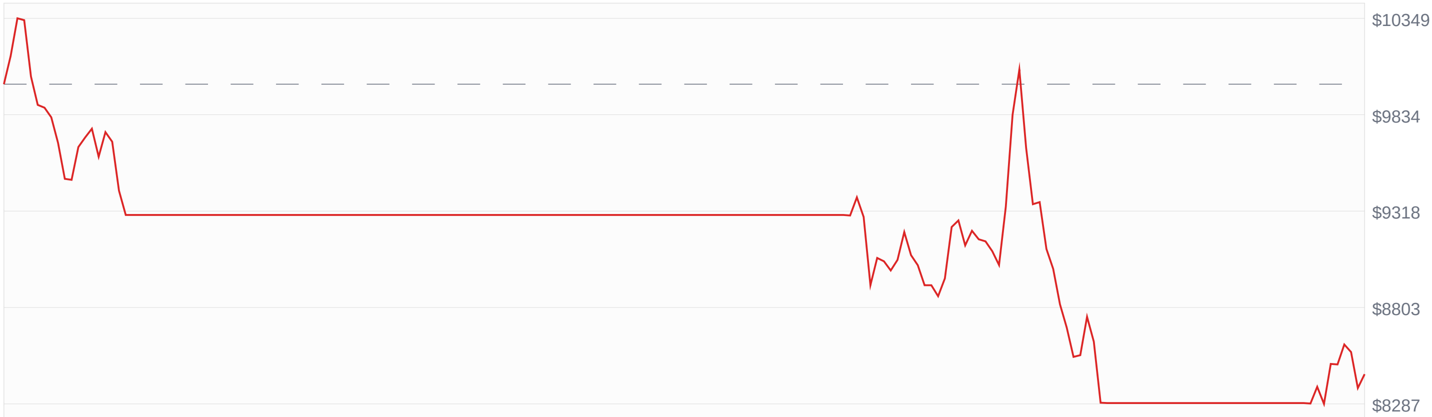
BACKTEST REPORT

Backtest #29782 · MSFT · EVO_EVOEVOEVOE_v2043

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy fails to generate alpha, evidenced by a -15.57% ROI and a -1.21 Sharpe ratio against a severe 19.93% drawdown. A win rate of 33.3% is unprofitable for any system, suggesting a flawed entry logic or excessive transaction costs. With only three total trades, the results lack statistical significance and cannot be reliably generalized. The sample size is too small to distinguish between random noise and a structurally broken algorithm. You must expand the backtest window to capture more market cycles before considering any live deployment.

ADDITIONAL METRICS

CAGR	**-15.57%**
Sortino Ratio	**-0.72**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8446.01**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.