LATINOS TRADING

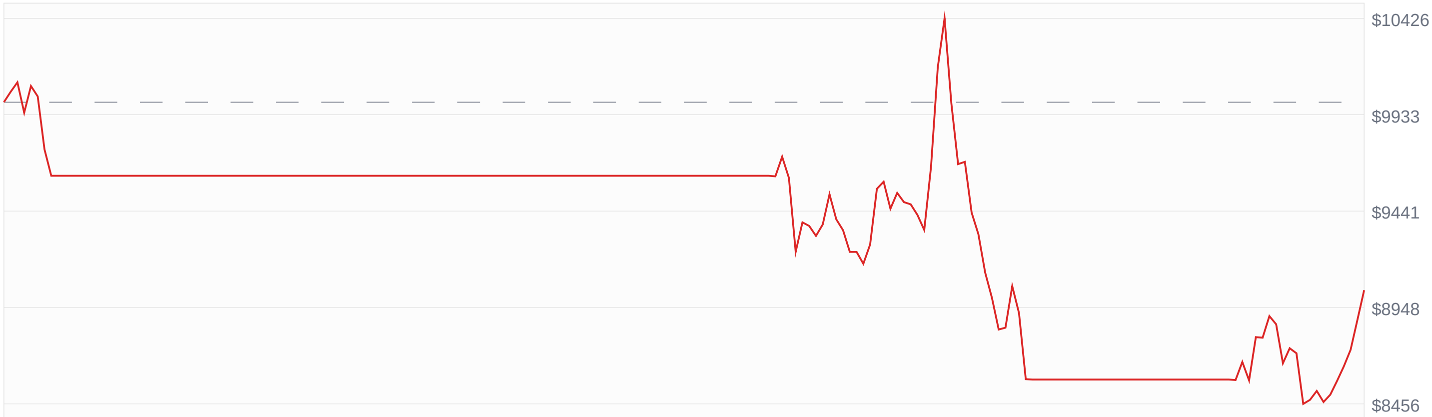
BACKTEST REPORT

Backtest #38352 · MSFT · EVO_EVOEVOEVOG_v495

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 failed to generate alpha, posting a negative nine percent return with a Sharpe ratio below zero. A win rate of thirty-three percent indicates poor signal quality, while the nearly nineteen percent drawdown reveals significant risk exposure relative to the losses. The sample size of only three trades is statistically insignificant, making it impossible to distinguish genuine skill from random noise or market luck. Consequently, the current parameter set lacks robustness and requires immediate revision. The priority is to expand the backtest window to at least one hundred trades to establish a meaningful baseline for future optimization.

ADDITIONAL METRICS

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