LATINOS TRADING

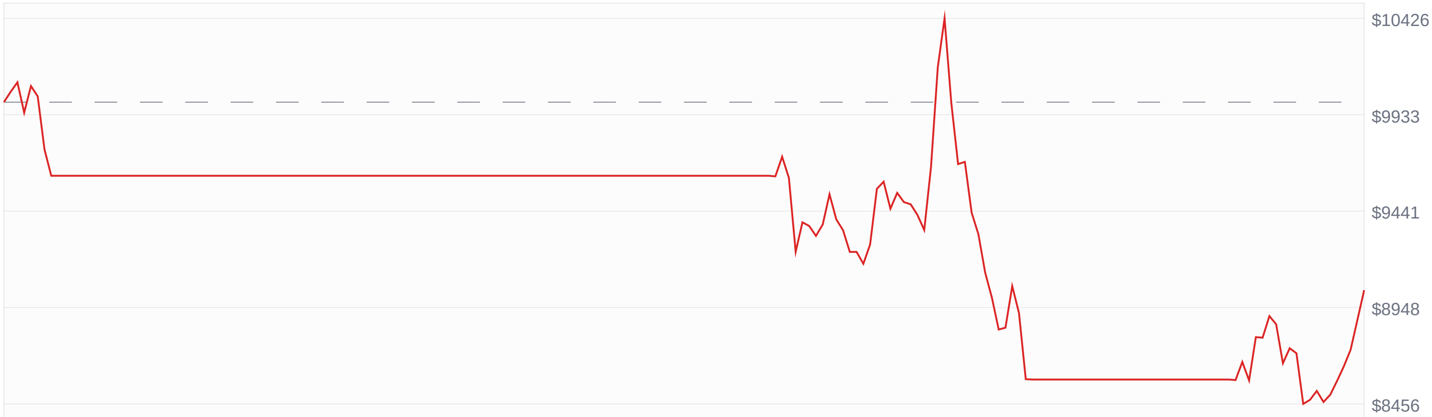
BACKTEST REPORT

Backtest #41197 · MSFT · EVO_EVOEVOEVOE_v2091

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

This strategy failed to capture value in MSFT, delivering a negative ROI of -9.66% and a Sharpe ratio of -0.71 due to an insufficient sample of only three trades. The extremely low win rate of 33.3% and an 18.90% maximum drawdown indicate that the entry logic is poorly calibrated for current volatility conditions. Statistical confidence is negligible with such a small dataset, making these metrics an unreliable indicator of future performance. We must expand the backtest window or adjust parameters to validate the strategy before considering live deployment.

ADDITIONAL METRICS

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

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