LATINOS TRADING

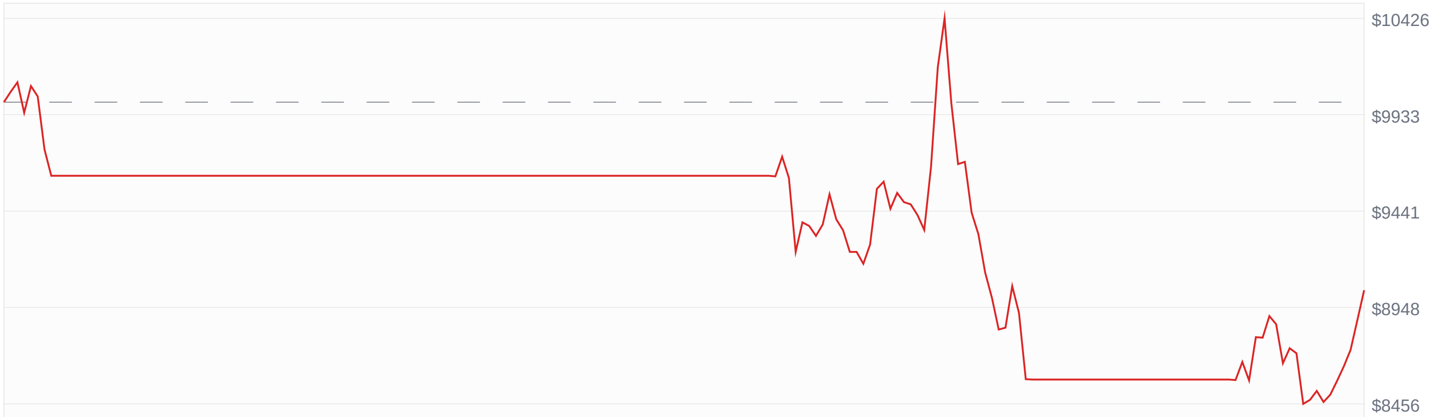
BACKTEST REPORT

Backtest #44108 · MSFT · EVO_EVOEVOEVOE_v2007

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 generated a negative nine percent return with a Sharpe ratio of negative zero point seven one, indicating poor risk adjusted performance. The thirty three percent win rate and eighteen percent maximum drawdown suggest the entry logic frequently triggered during adverse price action. With only three total trades, the sample size is statistically insignificant, meaning these results lack the confidence required for institutional validation. The low trade frequency reveals the signal filter is too restrictive to capture meaningful market variance. A concrete next step is to relax the entry thresholds and expand the backtest window to at least one hundred trades to establish statistical relevance before further optimization.

ADDITIONAL METRICS

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

Generated 2026-08-31T03:48:59Z · latinostrading.com