LATINOS TRADING

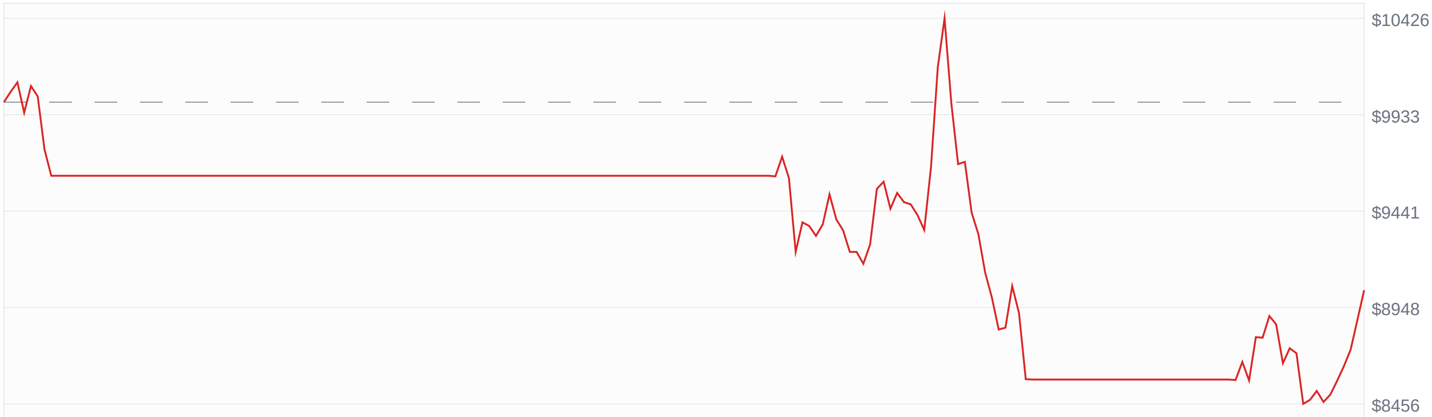
BACKTEST REPORT

Backtest #45908 · MSFT · EVO_EVOEVOEVOE_v2231

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 negative nine point six percent return and negative Sharpe ratio indicate the strategy lost capital while failing to compensate for volatility. A thirty three percent win rate over only three trades offers negligible statistical confidence, making it impossible to distinguish signal from noise. The eighteen percent maximum drawdown reveals poor risk management during adverse price action on Microsoft. Next, expand the backtest sample to at least one hundred trades to validate whether the signal logic has any predictive edge before further development.

ADDITIONAL METRICS

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