LATINOS TRADING

BACKTEST REPORT

Backtest #23611 · MSFT · EVO_EVOEVOEVOE_v1802

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy exhibited catastrophic failure with a 0% win rate and a 13.1% loss across only three trades, rendering the negative 1.37 Sharpe ratio statistically meaningless due to the tiny sample size. This lack of data prevents any meaningful confidence assessment of the signal logic or market regime fit. Immediate deprecation of the EVO_EVOEVOEVOE_v1802 configuration is required before further capital deployment. The next step involves expanding the backtest window to at least 500 trades to validate if the edge exists.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**

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