LATINOS TRADING

BACKTEST REPORT

Backtest #23614 · 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

This backtest for MSFT via EVO_EVOEVOEVOE_v1802 is statistically insignificant and fundamentally flawed. A 0% win rate across only three trades yields a Sharpe ratio of -1.37 and a 17.07% drawdown, indicating catastrophic failure rather than random variance. The sample size of three precludes any meaningful confidence, rendering the -13.10% ROI a warning of structural strategy defects. Immediate next step is to reject this logic entirely and audit signal generation filters for false positives.

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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