

LATINOS TRADING

BACKTEST REPORT



Backtest #27628 · MSFT · EVO_EVOEVOEVOE_v1994

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 negative Sharpe, indicating total loss of alpha. Only three trades provide negligible statistical confidence, making the -13.10% ROI unreliable for inference. The 17% drawdown underscores severe risk management flaws in the current logic. Immediate review of signal generation is required to identify structural market regime mismatches.

ADDITIONAL METRICS

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