LATINOS TRADING

BACKTEST REPORT

Backtest #27666 · MSFT · EVO_EVOEVOEVOE_v2038

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 failed catastrophically with a zero win rate across only three trades, rendering the negative Sharpe ratio of -1.37 statistically meaningless due to insufficient sample size. The 17.07% drawdown on MSFT indicates extreme exposure to a single directional error rather than systematic alpha generation. Given the tiny N, these results cannot support any confidence in the EVO_EVOEVOEVOE_v2038 logic. Immediate next steps require expanding the backtest period to hundreds of trades to determine if this is a structural flaw or merely bad luck.

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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