LATINOS TRADING

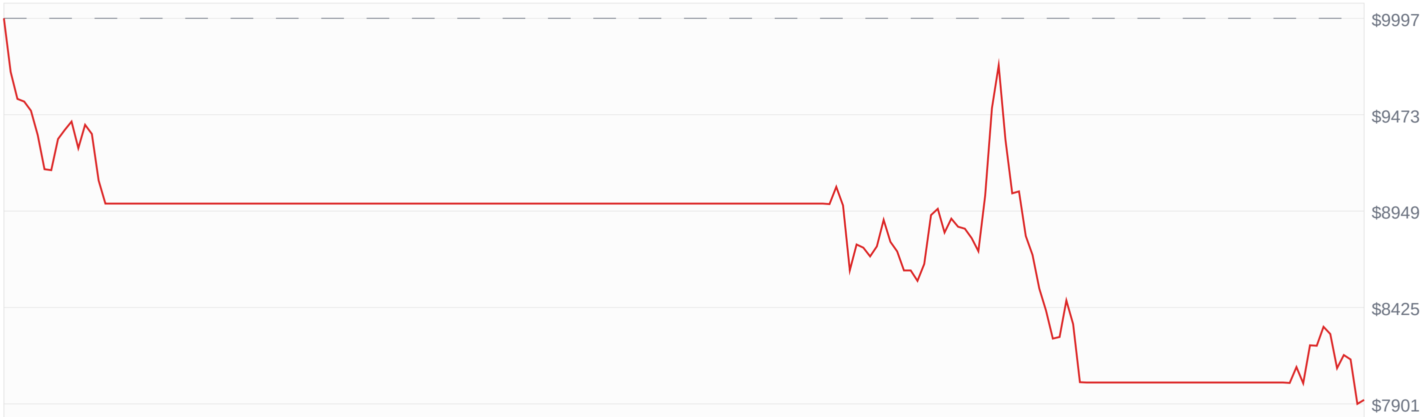
BACKTEST REPORT

Backtest #32204 · MSFT · EVO_EVOEVOEVOE_v767

ROI	Sharpe	Win Rate	Max Drawdown
-20.80%	-1.69	0.0%	-20.99%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This strategy on MSFT is fundamentally broken, as evidenced by a negative twenty percent return, a negative Sharpe ratio, and a zero percent win rate across just three trades. The data shows no edge, with the maximum drawdown nearly matching the total loss, indicating consistent downside exposure without any offsetting gains. With such a minuscule sample size, these results lack any statistical confidence to suggest a viable pattern, serving instead as a clear signal of systematic failure. The concrete next step is to completely discard this configuration and rebuild the signal logic from scratch, focusing on robust risk controls before any further testing.

ADDITIONAL METRICS

CAGR	**-20.80%**
Sortino Ratio	**-0.99**
Turnover	**5.19x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$7922.45**