LATINOS TRADING

BACKTEST REPORT

Backtest #3298 · MSFT · EVO_EVOEVOEVOE_v1870

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 EVO_EVOEVOEVOE_v1870 strategy on MSFT suffered a 17.07% drawdown with zero wins across three trades, indicating fatal structural flaws rather than bad luck. A Sharpe ratio of -1.37 confirms the risk-adjusted returns are deeply negative, failing to compensate for the capital erosion. The sample size of three trades precludes statistical significance, but a 0% win rate suggests the entry logic is fundamentally broken. Immediate deprecation is required to halt further capital decay. Next, audit the signal generation code for logical errors before considering any re-parameterization.

ADDITIONAL METRICS

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