LATINOS TRADING

BACKTEST REPORT

Backtest #3302 · 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 MSFT backtest reveals catastrophic failure with zero wins across three trades and a -17.07% drawdown, rendering the Sharpe ratio of -1.37 statistically irrelevant. This tiny sample size offers no meaningful insight into strategy viability, as the -13.10% ROI likely reflects execution errors or severe overfitting rather than edge. The complete lack of winning positions suggests the signal generation logic is fundamentally broken or the market regime is incompatible. Immediate next steps involve auditing the entry/exit logic for bugs and expanding the backtest period to achieve statistical significance.

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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