LATINOS TRADING

BACKTEST REPORT

Backtest #33826 · MSFT · EVO_EVOEVOEVOE_v616

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v616 strategy on MSFT failed catastrophically, generating zero wins and a negative Sharpe ratio of -1.47 across merely three trades. Such a minuscule sample size renders any statistical inference unreliable, meaning the loss of 18.16% could easily be noise rather than a systematic flaw. While the strategy successfully avoided further capital erosion after the initial entry, the total lack of profitability indicates a critical logic error or poor parameter selection. The immediate next step is to inspect the specific entry conditions for those three trades to identify the trigger mechanism that caused total failure. Without expanding the sample size through re-optimization or adjusting stop-loss parameters, this

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**