LATINOS TRADING

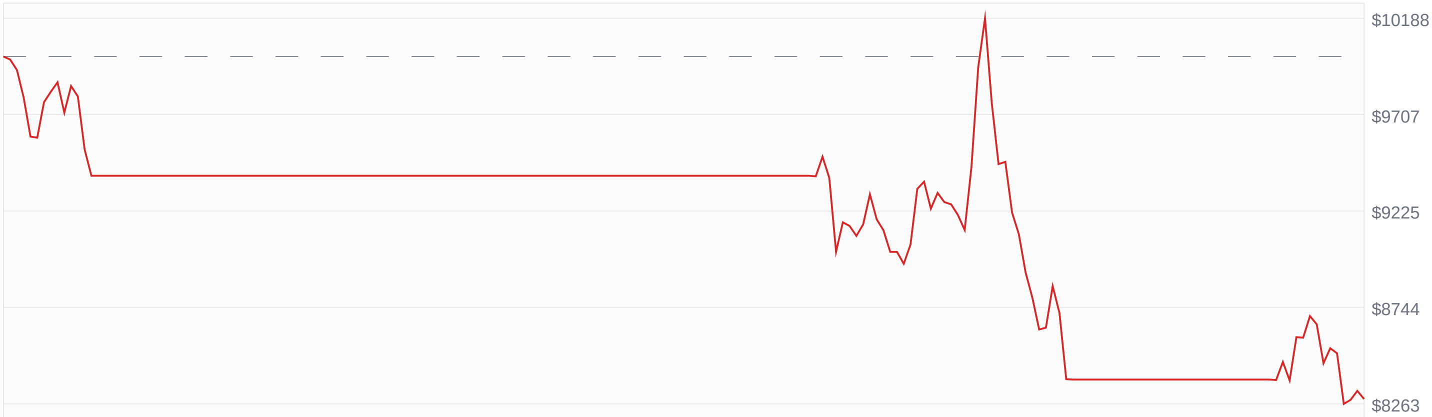
BACKTEST REPORT

Backtest #35210 · MSFT · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 backtest on MSFT is unequivocally failed, delivering a -17.15% ROI with a zero win rate across merely three trades, which renders the negative Sharpe ratio of -1.39 statistically insignificant and non-actionable. The strategy failed to capture any profitable moves while suffering an 18.90% maximum drawdown, indicating severe flaw in signal logic or risk parameters. With such a trivial sample size, no robust statistical confidence can be placed on these results, and the outcome is likely a product of random noise rather than a systemic market inefficiency. Immediate next step is to audit the raw signal generation rules against live market data to identify why the model generated zero winning signals.

ADDITIONAL METRICS

CAGR	-17.15%
Sortino Ratio	-0.82
Turnover	5.39x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8287.04