LATINOS TRADING

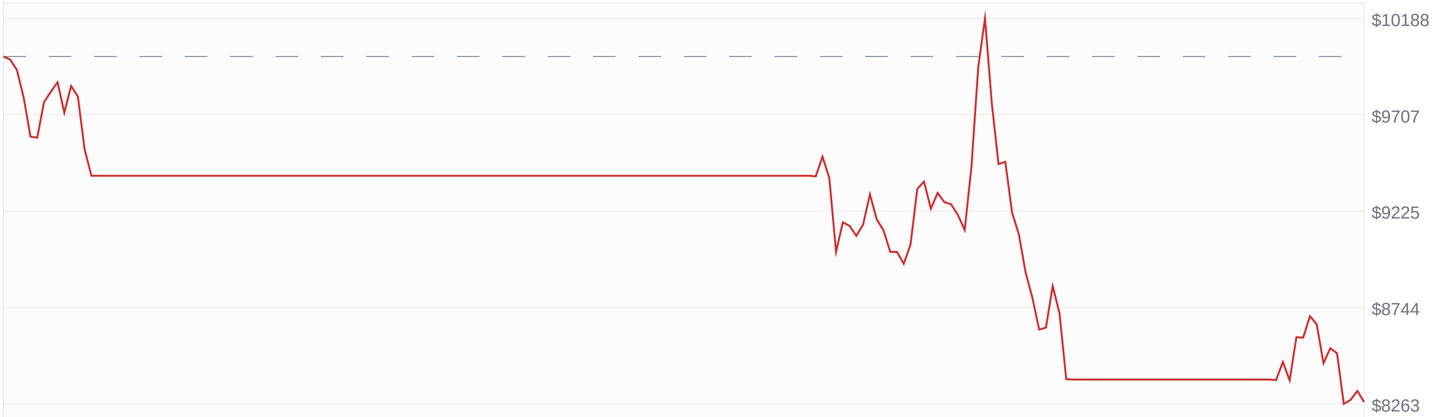
BACKTEST REPORT

Backtest #35540 · MSFT · EVO_WEBIDEA_v83

ROI	Sharpe	Win Rate	Max Drawdown
-17.30%	-1.40	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v83 strategy on MSFT failed catastrophically with a 0% win rate and a negative Sharpe ratio of -1.40, indicating a severe lack of statistical confidence due to a sample size of only three trades. The portfolio lost 17.30% with an 18.90% maximum drawdown, suggesting the entry logic triggered without proper exit filters or trend confirmation. Such extreme variance with minimal data points renders any performance metric unreliable and the strategy unsuitable for live deployment. Immediate action requires recalibrating the signal generation rules to filter for stronger trends before re-running a statistically significant backtest.

ADDITIONAL METRICS

CAGR	**-17.30%**
Sortino Ratio	**-0.83**
Turnover	**5.38x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8272.35**