LATINOS TRADING

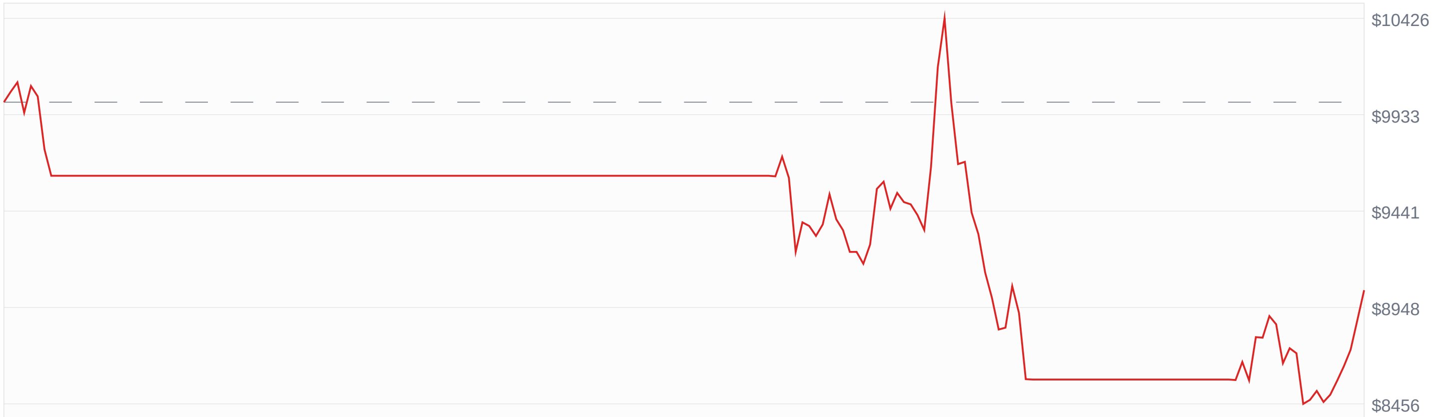
BACKTEST REPORT

Backtest #40644 · MSFT · EVO_EVOEVOEVOE_v1917

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy failed on MSFT with a negative ROI of -9.66% and a Sharpe ratio of -0.71, indicating poor risk-adjusted returns. A 33.3% win rate and 18.90% max drawdown highlight significant capital erosion during the test period. Statistical confidence is negligible given only three total trades, making the results purely anecdotal rather than predictive. The primary failure is the inability to generate alpha in a trending market environment. The immediate next step is to conduct a deeper diagnostic on the entry logic to identify why signals lacked directional accuracy.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**