LATINOS TRADING

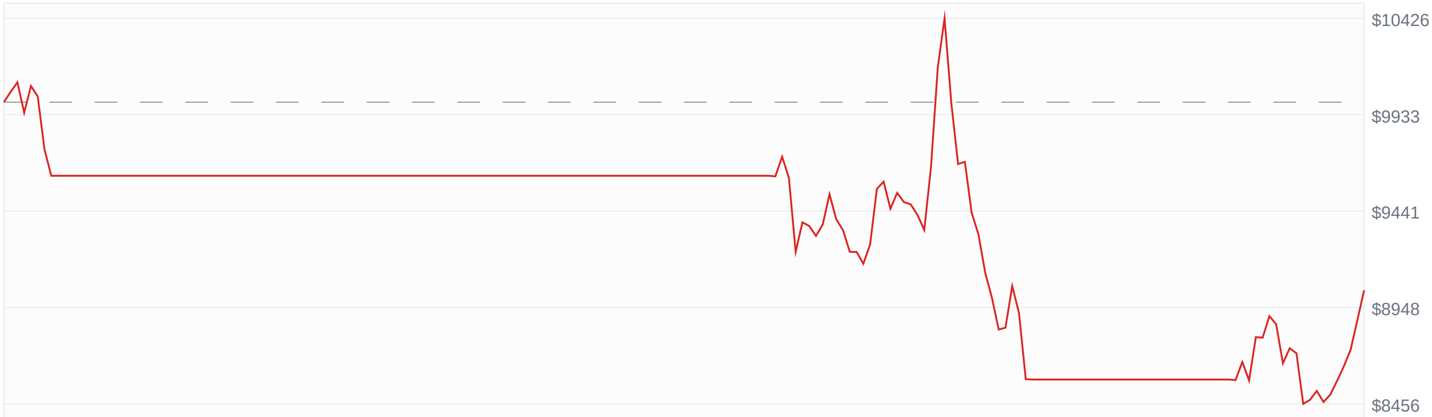
BACKTEST REPORT

Backtest #40866 · MSFT · EVO_EVOEVOEVOE_v1742

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 backtest reveals severe inefficiency with a negative 9.66% ROI and a dismal 33.3% win rate, indicating the strategy fails to capture value in the current MSFT market regime. Statistical confidence is nonexistent due to a sample size of merely three trades, rendering the -0.71 Sharpe ratio and 18.90% drawdown unreliable predictors of future performance. The strategy's inability to generate positive returns over such a short horizon suggests fundamental flaws in its signal logic or parameterization. Immediate next steps involve pausing live execution and re-running the simulation on a longer historical dataset to validate whether results are anomalies or systemic failures.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.