LATINOS TRADING

BACKTEST REPORT

Backtest #23613 · MSFT · EVO_EVOEVOEVOE_v1802

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO strategy for MSFT generated a -13.10% ROI with a -1.37 Sharpe ratio, indicating severe capital erosion and poor risk-adjusted performance. The critical failure is the 0.0% win rate across only 3 trades, rendering the results statistically insignificant and untrustworthy for inference. The 17.07% max drawdown further confirms the strategy's inability to manage downside risk effectively. This sample size is far too small to validate any edge, suggesting the signal logic is fundamentally flawed or overfitted. Immediate next steps require debugging the signal generation code and expanding the backtest period to increase statistical power.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**