LATINOS TRADING

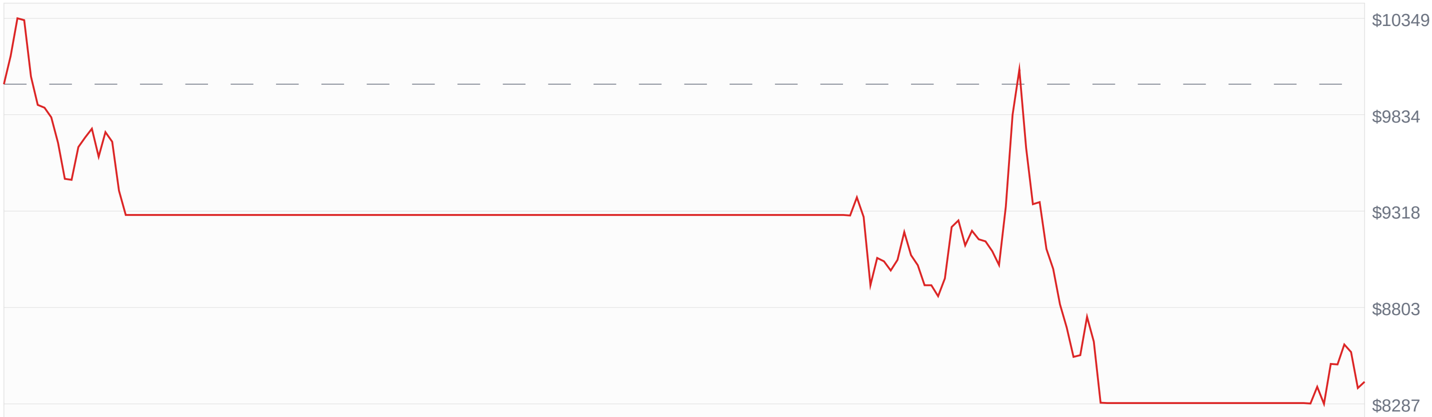
BACKTEST REPORT

Backtest #29419 · MSFT · EVO_EVOEVOEVOE_v1958

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1958 strategy on MSFT suffered a -15.97% ROI with a -1.25 Sharpe ratio, indicating negative alpha and excessive volatility. A mere 3 trades yield a 33.3% win rate, rendering statistical significance negligible and the results unreliable for deployment. The 19.93% max drawdown further confirms high risk-adjusted failure, eroding final capital to $8,405.37. Given the sparse sample size, no confidence can be placed in the current signal logic or entry/exit criteria. The immediate next step is to discard this strategy and optimize parameters using a larger historical dataset to ensure robust validation.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**

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