LATINOS TRADING

BACKTEST REPORT

Backtest #33138 · MSFT · EVO_EVOWEBIDEA_v165

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v165 backtest on MSFT failed catastrophically, delivering a -18.16% return with a zero win rate across only three trades. A Sharpe ratio of -1.47 and an 18.90% maximum drawdown indicate severe underperformance where the strategy lost capital on every single execution. With such a trivial sample size of three trades, statistical confidence is nonexistent, making any conclusion about the strategy's viability scientifically invalid. The primary issue likely involves overfitting or an unworkable signal threshold that does not translate to live market conditions. We must immediately retire this specific configuration and re-parameterize the entry logic with stricter filters before re-running any simulations.

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**