LATINOS TRADING

BACKTEST REPORT

Backtest #34004 · MSFT · EVO_EVOEVOEVOE_v687

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 backtest for the MSFT "EVO_EVOEVOEVOE_v687" strategy showed a disappointing performance with a negative ROI of -18.16%, a Sharpe ratio of -1.47, and a win rate of 0%. The max drawdown reached 18.90%, indicating significant volatility. With a total of 3 trades, the strategy lost 2. The final capital remaining was $8,186.79. Given the sample size of 3 trades, the results suggest that this strategy may lack statistical significance in its current form. A concrete next step could be to conduct a backtest with a larger sample size or modify the strategy parameters to improve its performance.

ADDITIONAL METRICS

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