LATINOS TRADING

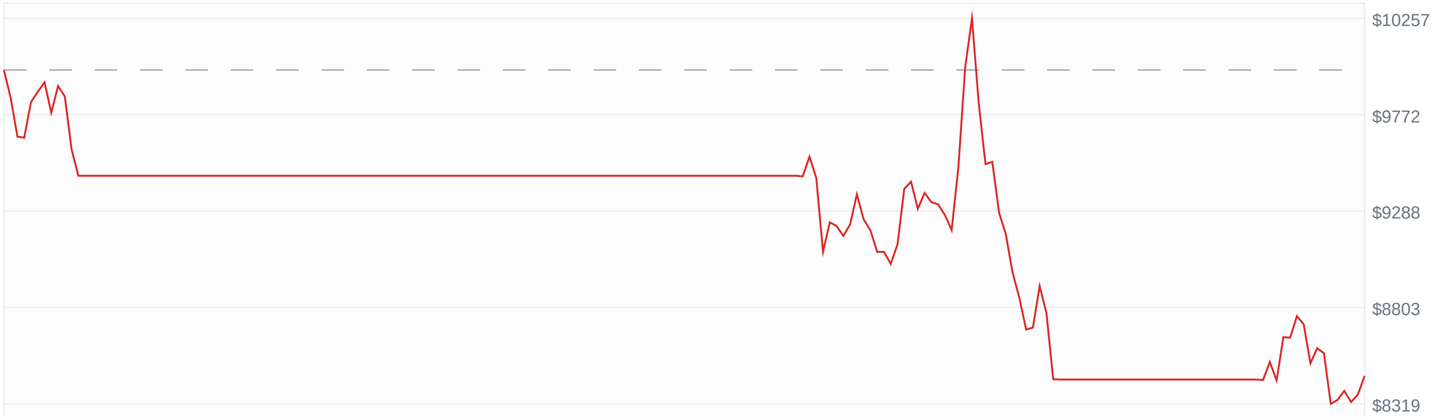
BACKTEST REPORT

Backtest #36394 · MSFT · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-15.43%	-1.22	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 strategy on MSFT failed decisively, delivering a -15.43% return with a negative Sharpe ratio of -1.22. A mere three executed trades and a 33.3% win rate indicate severe undercapitalization and insufficient statistical power to validate the signal logic. The 18.90% maximum drawdown exposes extreme volatility risk that the current parameter set cannot filter effectively. We must discard this configuration and re-run a backtest with a longer lookback period to gather enough trade data for robust hypothesis testing.

ADDITIONAL METRICS

CAGR	**-15.43%**
Sortino Ratio	**-0.71**
Turnover	**5.43x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8459.16**