LATINOS TRADING

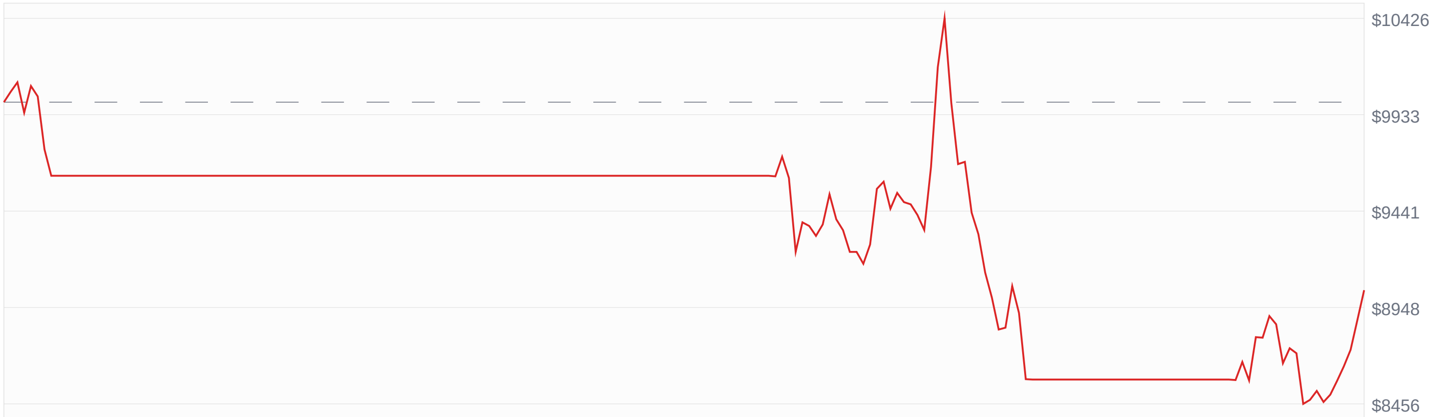
BACKTEST REPORT

Backtest #38564 · MSFT · EVO_EVOEVOEVOE_v592

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v592 strategy on MSFT failed to generate alpha, delivering a negative ROI of -9.66% and a Sharpe ratio of -0.71 across only three trades. Such a small sample size renders the 33.3% win rate statistically insignificant and the 18.90% drawdown highly volatile and unrepresentative of long-term performance. The bot likely overfitted to noise rather than capturing genuine market inefficiencies, resulting in poor capital efficiency. We must discard this parameter set and retrain the model with a broader lookback window to improve statistical robustness.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**