LATINOS TRADING

BACKTEST REPORT

Backtest #4333 · MSFT · EVO_EVOEVOEVOE_v1904

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1904 strategy on MSFT suffered a severe -13.10% ROI with a -1.37 Sharpe, indicating consistent capital erosion rather than alpha generation. A 0.0% win rate across only three trades suggests total signal failure, though the tiny sample size precludes statistical significance or robust confidence intervals. The 17.07% max drawdown further highlights poor risk-adjusted performance despite the limited activity. This result invalidates the current logic for immediate deployment, as no edge was detected. The next step is to audit the entry criteria for structural flaws before considering any parameter optimization.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**