LATINOS TRADING

BACKTEST REPORT

Backtest #10234 · MSFT · EVO_EVOEVOGG1R_v1654

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_EVOEVOGG1R_v1654 strategy failed catastrophically on MSFT, posting a -13.10% ROI and -1.37 Sharpe ratio with zero wins across just three trades. This minuscule sample size renders the 0.0% win rate statistically meaningless, preventing any reliable inference about long-term edge. The 17.07% max drawdown further confirms excessive volatility relative to returns, indicating severe overfitting or signal misalignment. Immediate next steps involve expanding the backtest window to increase trade count and re-evaluating the entry logic for false breakout susceptibility.

ADDITIONAL METRICS

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

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