LATINOS TRADING

BACKTEST REPORT

Backtest #3297 · MSFT · EVO_EVOEVOEVOE_v1870

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_v1870 strategy on MSFT suffered a -13.10% ROI with a -1.37 Sharpe ratio, indicating severe inefficiency. A 0% win rate across just three trades makes statistical inference impossible and suggests structural failure rather than variance. The 17.07% max drawdown exceeded the total loss, confirming poor risk management during the single losing streak. The sample size of three is too small to claim reliability, rendering the results largely noise. Next, audit the signal logic for entry errors before considering further optimization.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.