LATINOS TRADING

BACKTEST REPORT

Backtest #36950 · MSFT · EVO_WEBIDEA_v453

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v453 strategy failed on MSFT, delivering a -9.75% ROI and a negative Sharpe ratio of -0.72, indicating a trend-following approach that misaligned with the asset's recent mean-reversion behavior. With only three trades executed, the statistical confidence is negligible, rendering the 33.3% win rate and 18.90% maximum drawdown unrepresentative of the bot's true capability. The severe underperformance suggests the entry logic triggers too frequently in ranging markets, requiring a tighter volatility filter or a pivot to mean-reversion indicators. Before redeploying capital, run a new backtest on MSFT with a 200-day moving average crossover to confirm trend alignment before the strategy triggers a signal.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**