LATINOS TRADING

BACKTEST REPORT

Backtest #37270 · MSFT · EVO_EVOEVOEVOE_v791

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_EVOEVOEVOE_v791 strategy failed on MSFT, delivering a -9.75% ROI with a negative Sharpe of -0.72 across only three trades. A 33.3% win rate and 18.90% drawdown indicate severe underperformance, likely due to overfitting or a regime mismatch that the sample size cannot statistically validate. The extreme lack of trade frequency prevents any meaningful assessment of strategy robustness or risk-adjusted returns. Next, re-run the backtest on a longer historical window with adjusted parameters to filter false signals. This analysis is educational and not investment advice.

ADDITIONAL METRICS

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

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