LATINOS TRADING

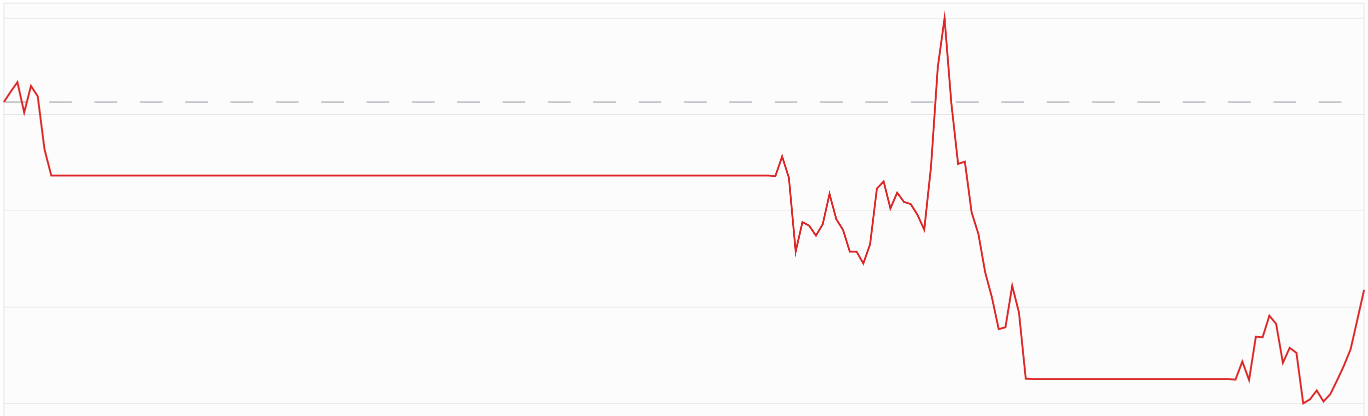
BACKTEST REPORT

Backtest #45927 · MSFT · EVO_WEBIDEA_v82

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v82 backtest on MSFT failed to generate alpha, posting a -9.66% ROI and negative 0.71 Sharpe ratio across only three trades. Such a minuscule sample size renders the statistical confidence near zero, rendering the 33.3% win rate and 18.90% drawdown statistically insignificant noise. The strategy likely suffered from overfitting or parameter instability in the current market regime, as a low trade count prevents robust generalization. We must expand the lookback period or adjust entry filters to generate sufficient trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**