LATINOS TRADING

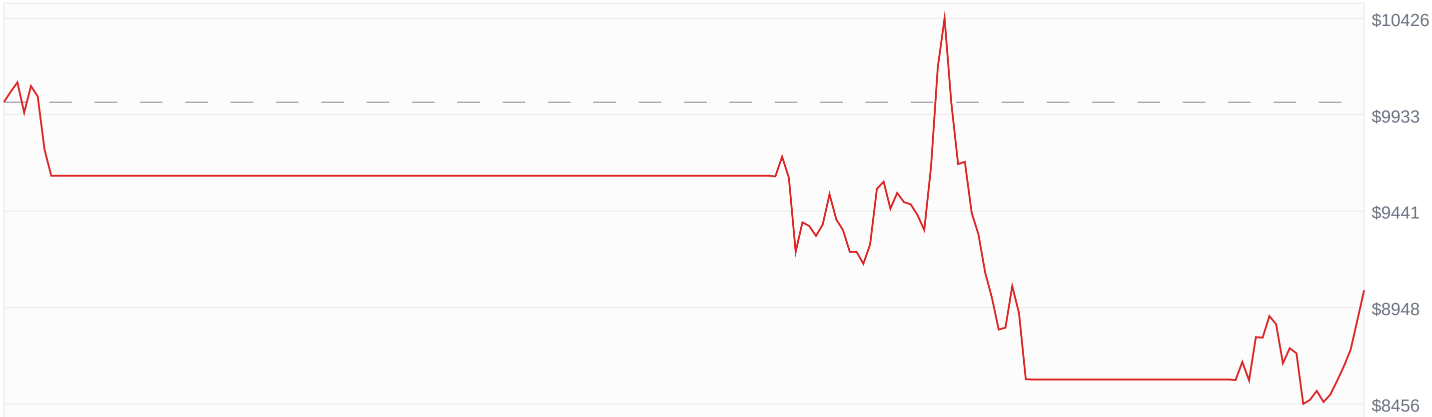
BACKTEST REPORT

Backtest #44687 · MSFT · EVO_EVOEVOEVOE_v2179

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 strategy underperformed with a negative ROI of -9.66% and a Sharpe ratio of -0.71, indicating poor risk-adjusted returns. A win rate of just 33.3% and a max drawdown of 18.90% reveal weak signal reliability and excessive downside exposure. Statistical confidence is effectively zero due to the extremely small sample size of only three trades, making the results statistically insignificant. The core issue is likely overfitting or a lack of robust entry filters in the EVO_EVOEVOEVOE_v2179 logic. Next, expand the backtest period to at least 100 trades to establish a meaningful baseline before any further optimization.

ADDITIONAL METRICS

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

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