LATINOS TRADING

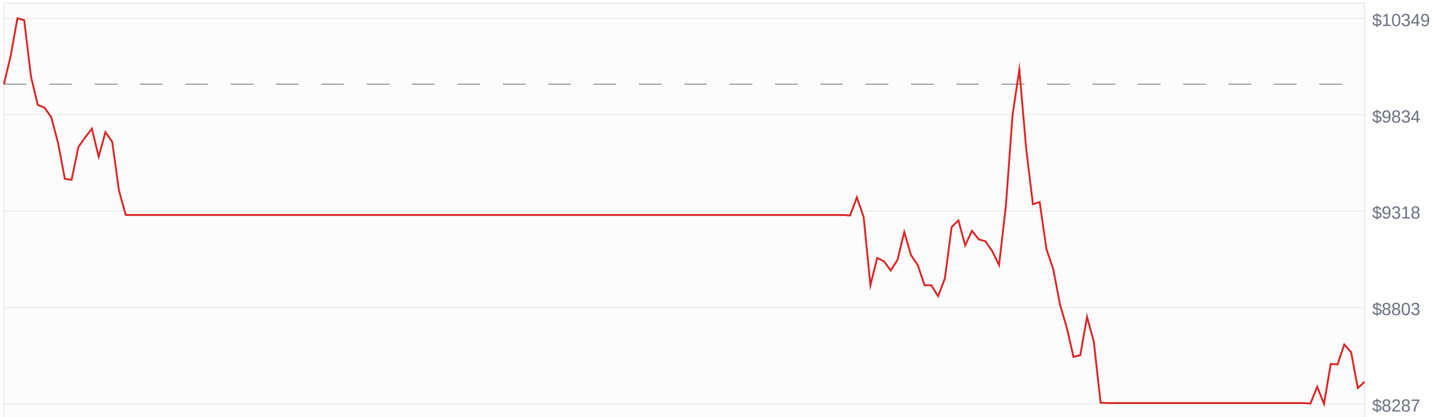
BACKTEST REPORT

Backtest #29530 · MSFT · EVO_EVOEVOEVOE_v531

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_EVOEVOEVOE_v531 shows a -15.97% ROI and -1.25 Sharpe ratio, indicating significant alpha erosion. The 33.3% win rate and 19.93% max drawdown highlight poor risk-adjusted performance and high volatility. Crucially, only 3 total trades provide negligible statistical confidence, making these results likely noise rather than signal. The strategy failed to capture upside while suffering substantial downside exposure during the test period. Immediate next step is to expand the sample size to at least 100 trades to verify if the negative expectancy persists across varying market conditions.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**

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