LATINOS TRADING

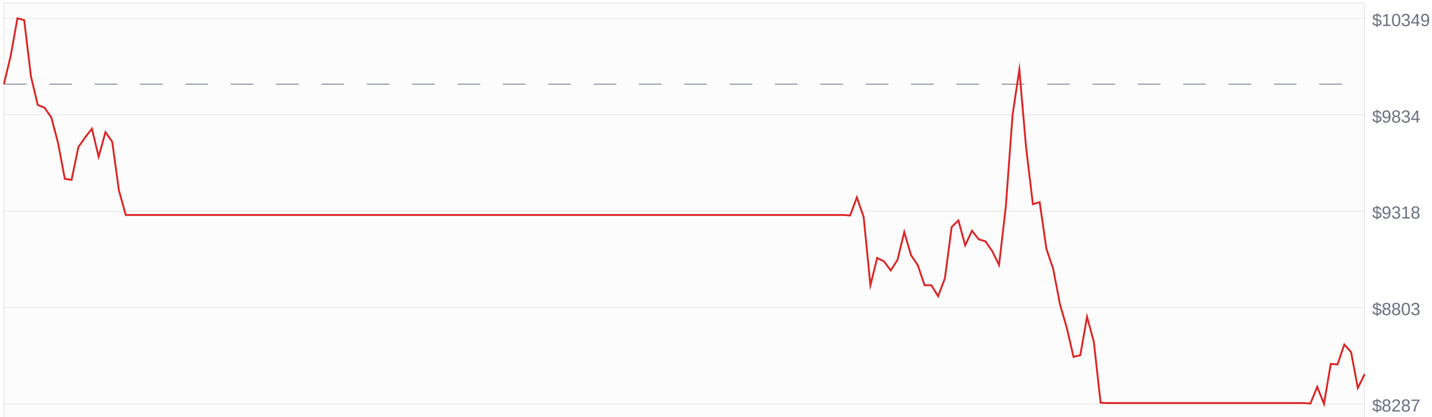
BACKTEST REPORT

Backtest #29572 · MSFT · EVO_EVOEVOEVOG_v1664

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for strategy EVO_EVOEVOEVOG_v1664 yielded a -15.57% ROI with a -1.21 Sharpe ratio, indicating severe underperformance and high volatility. A win rate of 33.3% across only three total trades provides negligible statistical confidence, rendering the results noise rather than signal. The max drawdown of 19.93% further highlights the fragility of the approach during adverse market conditions. Capital erosion to $8446.01 confirms the strategy's inability to protect downside in this sample. The immediate next step is to expand the backtest window to achieve a statistically significant trade count before any further consideration.

ADDITIONAL METRICS

CAGR	-15.57%
Sortino Ratio	-0.72
Turnover	5.36x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8446.01

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