LATINOS TRADING

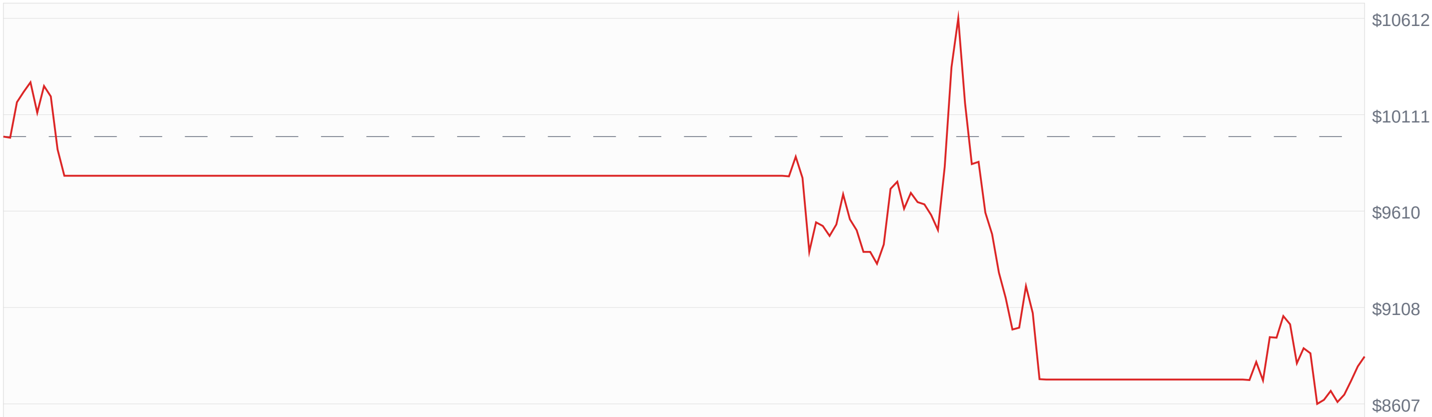
BACKTEST REPORT

Backtest #36728 · MSFT · EVO_EVOEVOEVOE_v767

ROI	Sharpe	Win Rate	Max Drawdown
-11.49%	-0.88	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v767 strategy on MSFT generated negative returns with a Sharpe ratio of -0.88, indicating the losses outweighed the gains significantly. With only three trades executed, the 33.3% win rate and -11.49% ROI provide insufficient statistical confidence to validate the logic or rule out random noise. The 18.90% maximum drawdown suggests excessive volatility exposure relative to the small sample size, likely due to overfitting to a narrow historical window. We must expand the backtest lookback period and increase trade frequency to isolate the true alpha of the entry signals. A concrete next step is to optimize the stop-loss placement to reduce tail risk before redeploying capital.

ADDITIONAL METRICS

CAGR	**-11.49%**
Sortino Ratio	**-0.50**
Turnover	**5.59x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8853.27**