LATINOS TRADING

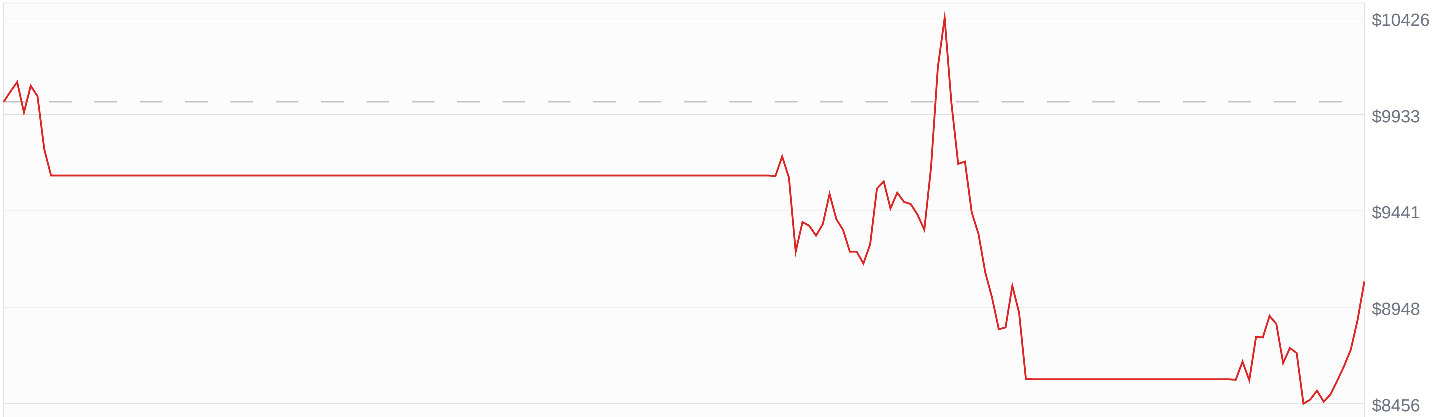
BACKTEST REPORT

Backtest #37670 · MSFT · EVO_EVOGG1RSIS_v162

ROI	Sharpe	Win Rate	Max Drawdown
-9.23%	-0.67	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v162 backtest on MSFT underperforms significantly, delivering a -9.23% ROI with a negative Sharpe ratio of -0.67. A 33.3% win rate and an 18.90% maximum drawdown indicate that entry logic failed to capture downside protection during recent volatility. With only three trades executed, the statistical sample is too small to confirm systematic failure or attribute results to a single outlier event. We must expand the test window across multiple market regimes to validate signal stability before deploying live capital. The next step is to run a new simulation on a longer timeframe to assess parameter robustness.

ADDITIONAL METRICS

CAGR	**-9.23%**
Sortino Ratio	**-0.38**
Turnover	**5.55x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9080.00**

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