LATINOS TRADING

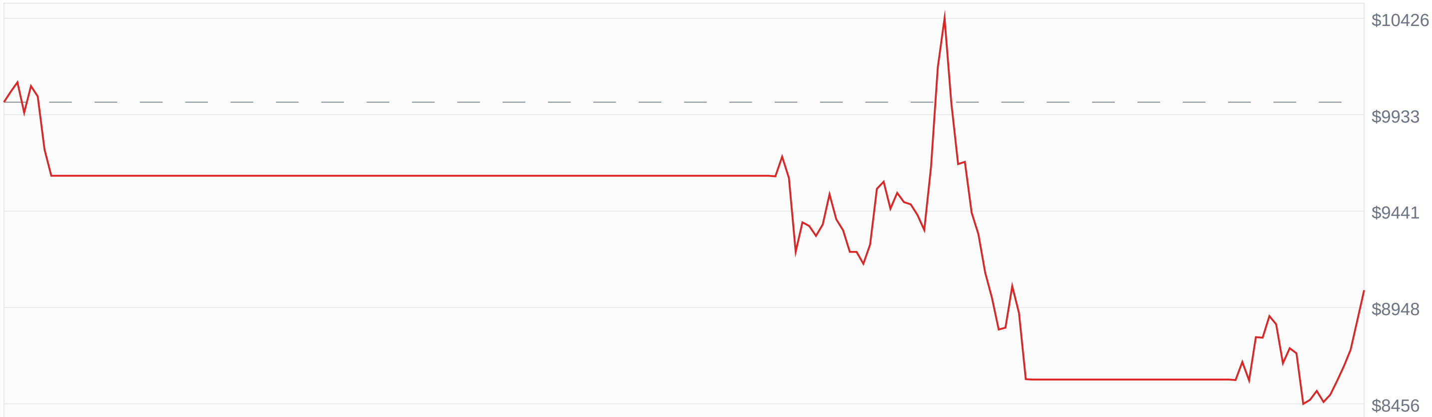
BACKTEST REPORT

Backtest #38273 · MSFT · EVO_EVOEVOEVOE_v803

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 EVO_EVOEVOEVOE_v803 strategy on MSFT generated a -9.66% ROI with a -0.71 Sharpe ratio, indicating severe underperformance where losses significantly outweighed gains. A mere 33.3% win rate and an 18.90% maximum drawdown across only three total trades suggest the sample size is statistically insignificant and likely reflects random noise rather than a robust alpha signal.
The strategy failed to capture the asset's momentum while exposing capital to disproportionate downside risk during the limited execution window. Given the insufficient trade count, any conclusion on viability is premature, and further parameter optimization or a shift to a different time horizon is required before live deployment.

ADDITIONAL METRICS

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