LATINOS TRADING

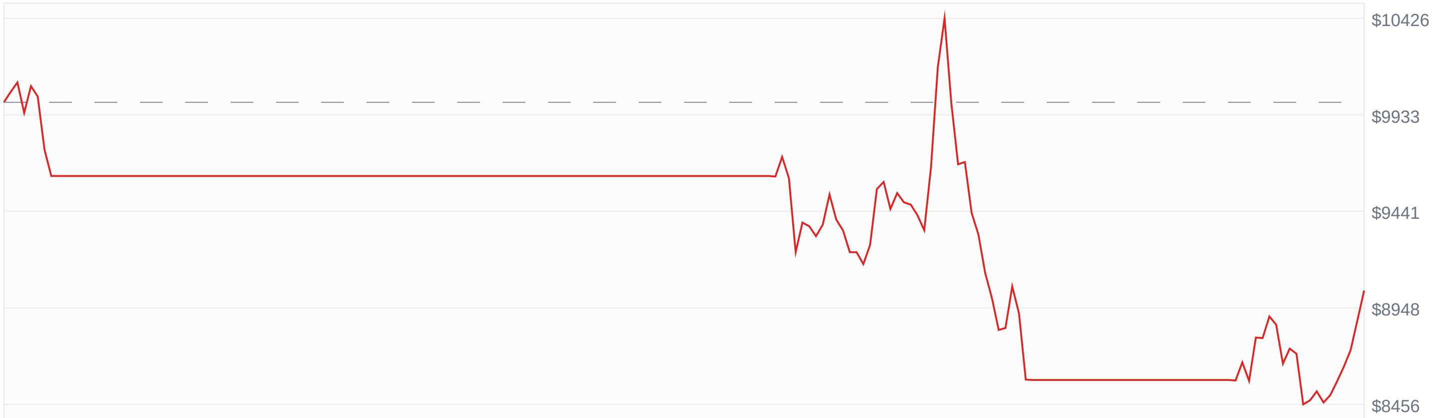
BACKTEST REPORT

Backtest #38594 · MSFT · EVO_EVOEVOEVOE_v836

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_v836 backtest on MSFT shows severe underperformance with a -9.66% ROI and a negative Sharpe ratio of -0.71, indicating a strategy that lost money per unit of risk taken. With only 3 total trades executed, the 33.3% win rate and 18.90% maximum drawdown are statistically inconclusive and likely driven by overfitting or extreme variance rather than a genuine edge. The limited sample size prevents any meaningful assessment of the strategy's robustness or ability to navigate different market regimes effectively. Immediate next steps involve increasing the simulation dataset or adjusting entry logic to filter for higher probability setups before deploying live capital.

ADDITIONAL METRICS

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

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