LATINOS TRADING

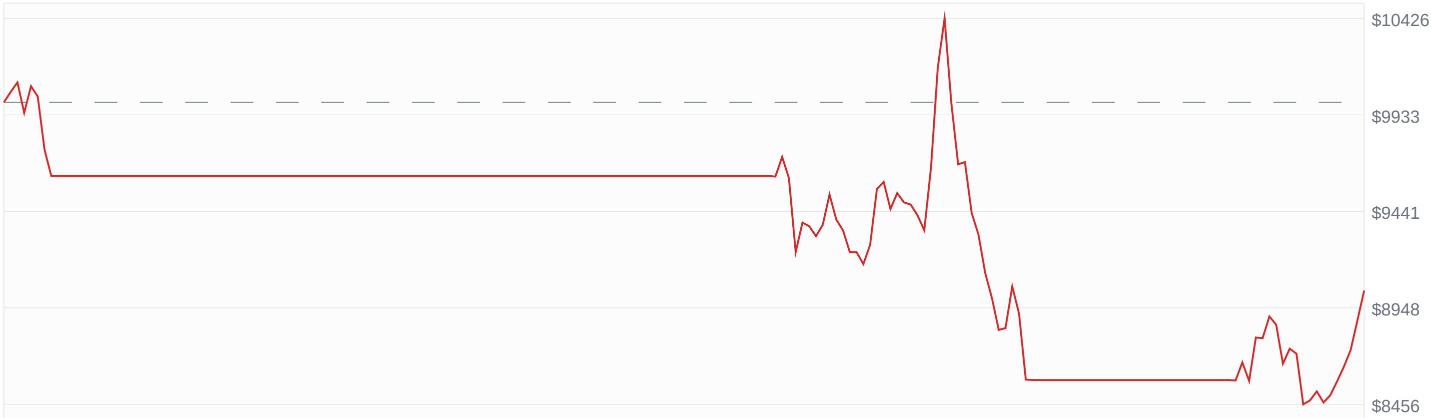
BACKTEST REPORT

Backtest #40502 · MSFT · EVO_EVOEVOEVOE_v1736

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_v1736 strategy on MSFT generated a -9.66% ROI and a negative Sharpe ratio of -0.71, indicating a net loss relative to the benchmark. With only three trades executed, the 33.3% win rate and 18.90% maximum drawdown lack statistical significance and suggest the sample size is too small to validate the approach. The failure to generate positive alpha in this short sequence implies the entry conditions or risk parameters need immediate recalibration. We must expand the backtest lookback period or adjust the strategy parameters 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.