LATINOS TRADING

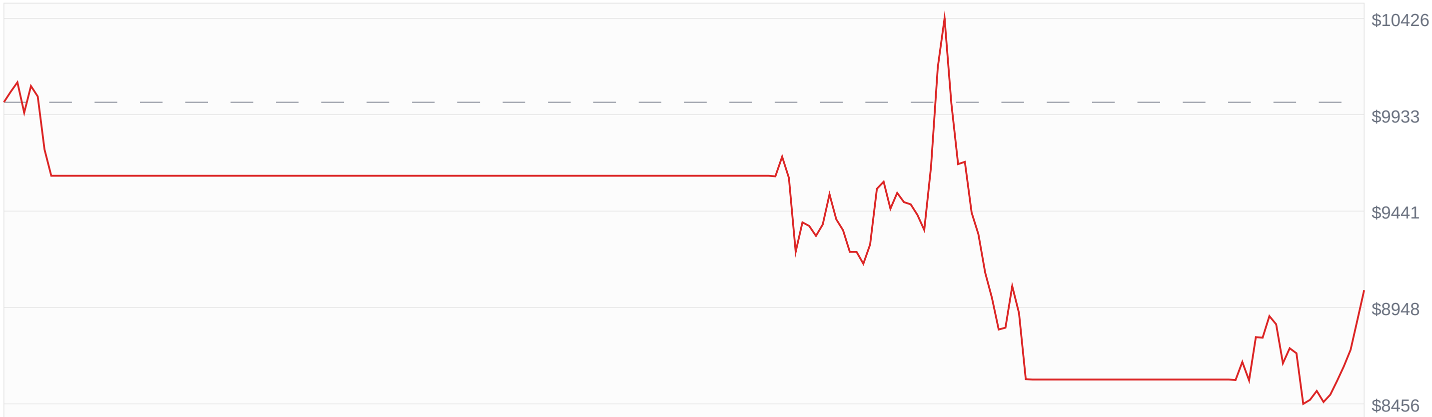
BACKTEST REPORT

Backtest #44107 · MSFT · EVO_EVOEVOEVOE_v2007

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_v2007 backtest on MSFT yielded a -9.66% loss with a Sharpe ratio of -0.71, driven by a mere 33.3% win rate across only three trades. This sample size is statistically negligible and lacks sufficient power to validate the strategy's robustness or interpret the -18.90% maximum drawdown with any confidence. The severe underperformance suggests the signal logic failed to capture the asset's momentum or failed entirely during the tested period. We must immediately expand the backtest window to increase trade frequency and gather a statistically significant dataset before deploying any real 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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