LATINOS TRADING

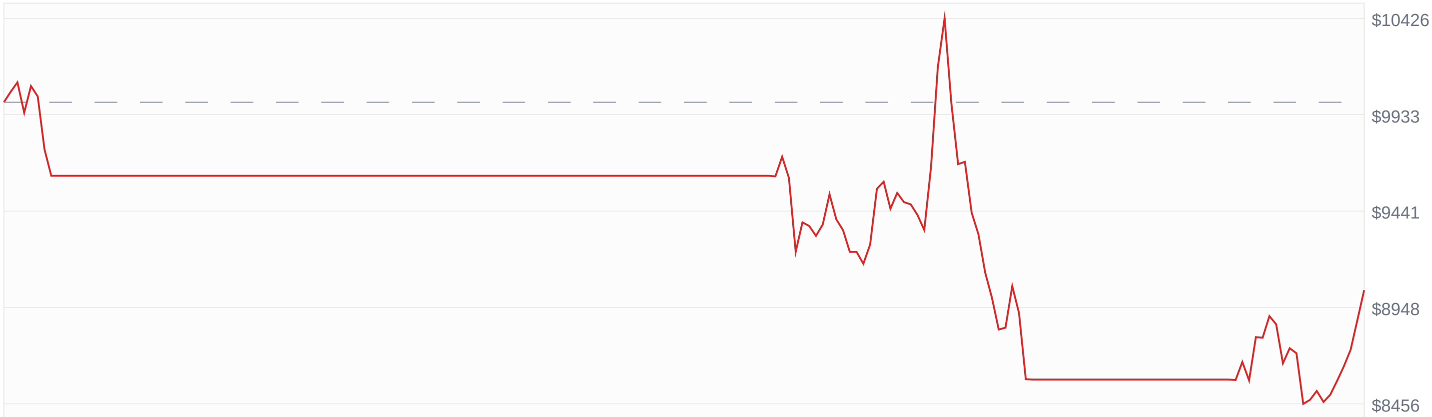
BACKTEST REPORT

Backtest #44182 · MSFT · EVO_EVOEVOEVOE_v2025

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_v2025 strategy on MSFT produced a negative ROI of -9.66% and a Sharpe ratio of -0.71, indicating poor risk-adjusted performance. With only three total trades and a 33.3% win rate, the sample size is statistically insignificant, making it impossible to confirm if this loss reflects a structural flaw or mere variance. The 18.90% max drawdown further highlights the strategy's inability to manage downside exposure effectively during this period. The primary failure lies in the lack of positive expectancy across such a limited number of executions. A concrete next step is to extend the backtest window to include at least fifty trades to establish statistical confidence before considering any parameter adjustments.

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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