LATINOS TRADING

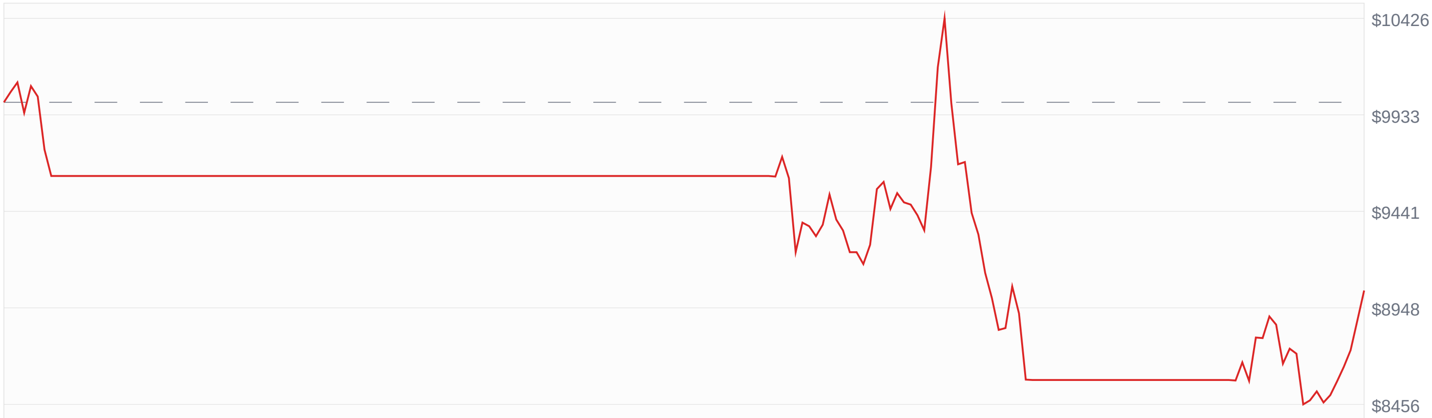
BACKTEST REPORT

Backtest #44237 · MSFT · EVO_EVOEVOEVOE_v1817

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_v1817 backtest on MSFT yielded a -9.66% ROI with a Sharpe ratio of -0.71, indicating a net loss relative to risk. A win rate of 33.3% across only three trades is statistically insignificant and likely overfits noise rather than capturing true alpha. The maximum drawdown of 18.90% suggests poor risk-adjusted performance during the specific historical window tested. Given the minimal trade count, the results lack robustness and cannot reliably predict future outcomes without more data. The immediate next step is to extend the backtest window to increase sample size and validate signal consistency.

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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