LATINOS TRADING

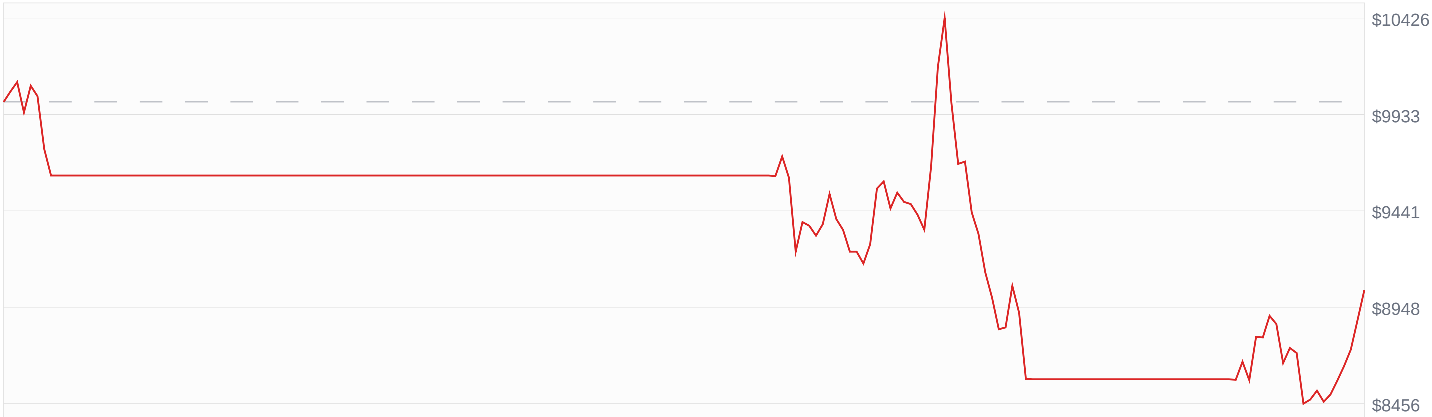
BACKTEST REPORT

Backtest #44740 · MSFT · EVO_EVOEVOEVOE_v2037

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_v2037 strategy on MSFT failed to generate alpha, posting a -9.66% ROI and a negative Sharpe ratio of -0.71. The 18.90% maximum drawdown significantly outpaced the modest 33.3% win rate, indicating poor risk-adjusted performance. With only three total trades, the sample size is statistically insufficient to confirm any structural edge or reliability. The negative final capital of $9036.55 confirms capital erosion rather than preservation. Immediate next step is to expand the backtest window to at least 100 trades to establish statistical significance.

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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