LATINOS TRADING

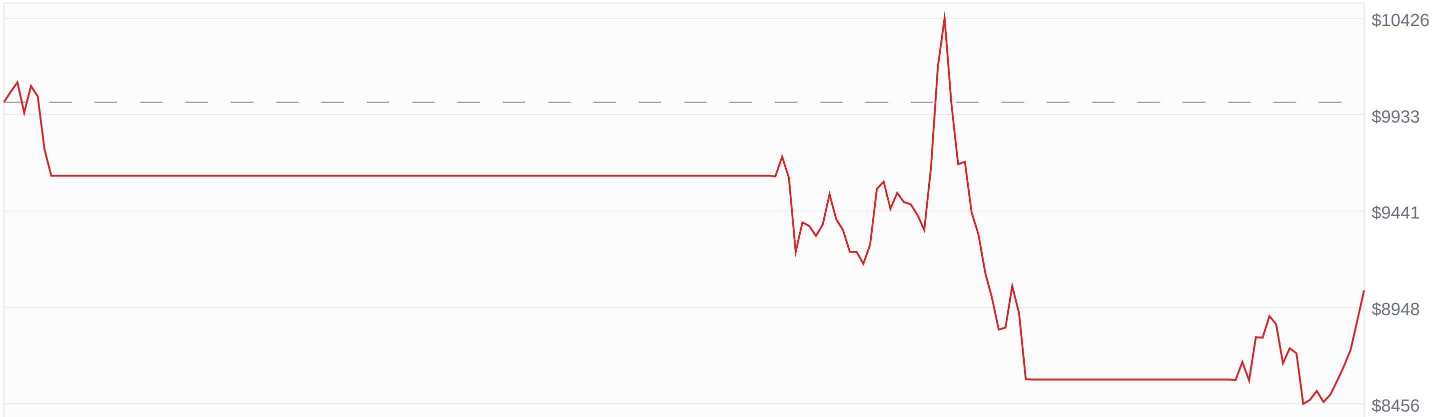
BACKTEST REPORT

Backtest #45878 · MSFT · EVO_EVOEVOEVOE_v2042

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_EVOEVOE_v2042 backtest on MSFT is a definitive failure, posting a -9.66% ROI and a negative Sharpe ratio of -0.71. The strategy executed only three trades, producing a meager 33.3% win rate and exposing the account to an 18.90% maximum drawdown. With such a tiny sample size, any statistical significance is absent, rendering performance metrics unreliable rather than predictive. The primary failure mode is an inability to generate a consistent alpha signal, likely due to flawed parameter thresholds or poor entry timing. The immediate next step is to broaden the backtest period to identify structural regime shifts and validate whether the strategy logic holds under different market conditions.

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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