LATINOS TRADING

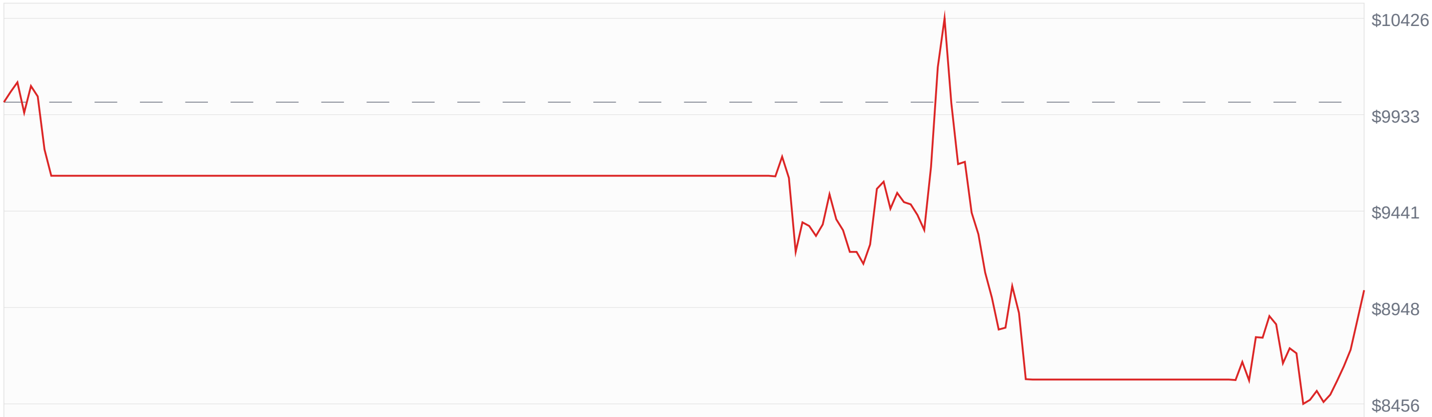
BACKTEST REPORT

Backtest #44638 · MSFT · EVO_EVOEVOEVOE_v2153

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_v2153 strategy failed decisively on MSFT, delivering a -9.66% return with a negative Sharpe ratio of -0.71 driven by a catastrophic 18.90% drawdown. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the results non-actionable without further data. The extreme volatility suggests the current signal logic is overfit or misaligned with Microsoft's specific price action. A concrete next step is to increase the sample size by testing this strategy against a longer historical window to validate its robustness. Until the strategy demonstrates consistent profitability across a larger dataset, it should remain inactive in the portfolio.

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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