LATINOS TRADING

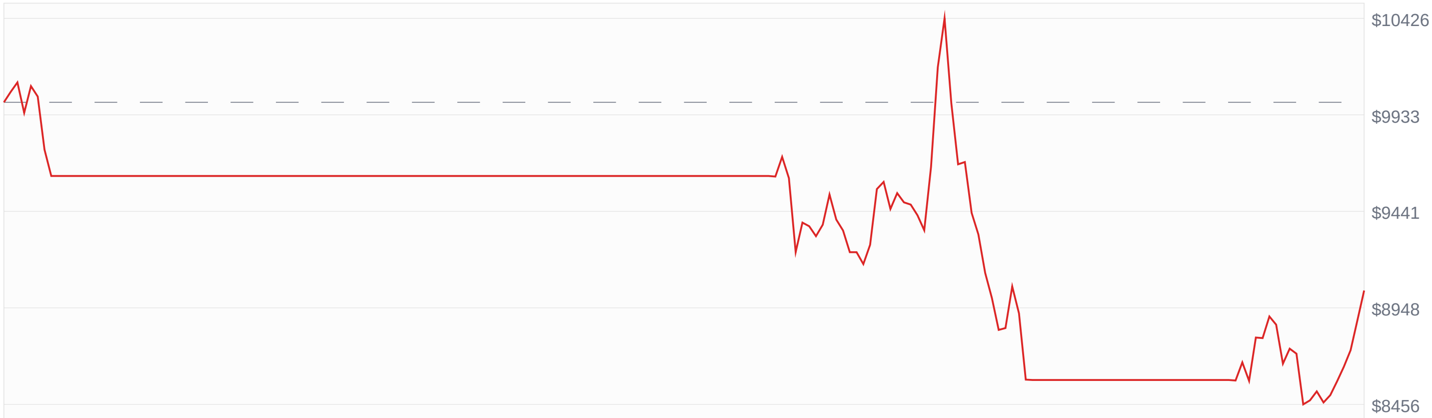
BACKTEST REPORT

Backtest #45145 · MSFT · EVO_EVOEVOEVOE_v2256

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 MSFT backtest for strategy EVO_EVOEVOE_v2256 demonstrates a critical failure with a -9.66% ROI and a Sharpe ratio of -0.71, indicating a strategy that loses money on average per unit of risk taken. With only three trades executed, the 33.3% win rate and 18.90% maximum drawdown are statistically insignificant and likely reflect overfitting or extreme market conditions rather than a structural flaw. Such a small sample size prevents any reliable conclusion on strategy robustness, making the negative performance an outlier that cannot be generalized. We must reject this configuration immediately and avoid deployment until a new parameter set generates at least 50 trades to establish statistical confidence. The next step is to run a grid search on

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**