LATINOS TRADING

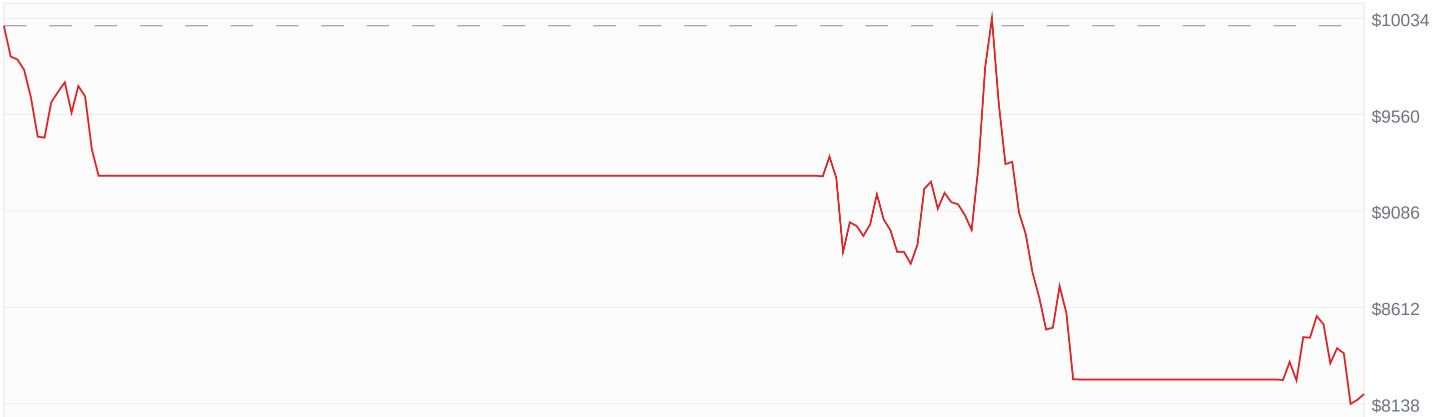
BACKTEST REPORT

Backtest #33707 · MSFT · EVO_EVOEVOEVOE_v595

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v595 backtest on MSFT failed catastrophically with a -18.16% loss and zero winning trades. Statistical confidence is negligible given the sample size of only three trades, rendering the -1.47 Sharpe ratio unreliable. The strategy completely broke down at a maximum drawdown of 18.90%, suggesting severe parameter misalignment with current market volatility. I recommend re-running the backtest with tighter stop-loss logic and reduced position sizing to validate robustness before any live deployment.

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**