LATINOS TRADING

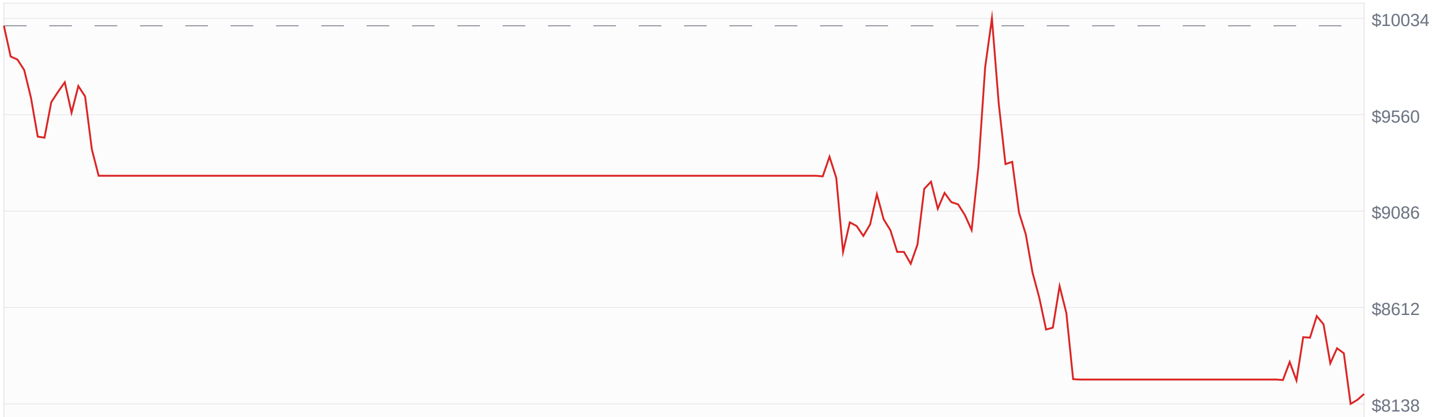
BACKTEST REPORT

Backtest #34103 · MSFT · EVO_EVOEVOEVOE_v709

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_v709 strategy on MSFT failed catastrophically, recording a -18.16% ROI and zero winning trades across a minuscule sample of only three transactions. Such a tiny dataset renders any statistical inference unreliable, suggesting the result is likely noise rather than a consistent signal. The strategy’s inability to capture any profitable moves while suffering a maximum drawdown of 18.90% indicates a severe structural flaw in its entry logic. Before reallocating capital, we must recalibrate the signal parameters and validate the approach on a significantly longer historical window.

ADDITIONAL METRICS

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