LATINOS TRADING

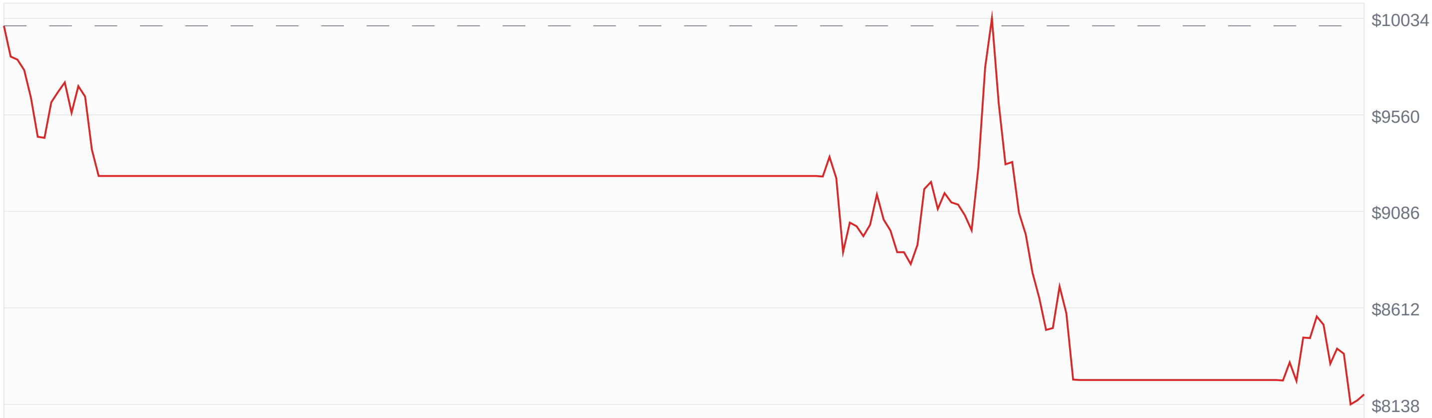
BACKTEST REPORT

Backtest #35066 · MSFT · EVO_EVOEVOEVOE_v1946

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_v1946 backtest on MSFT is a statistical failure with zero winning trades and a negative Sharpe ratio of -1.47, indicating severe underperformance relative to risk-free benchmarks. With only three trades executed, the sample size is too small to derive meaningful insights, rendering the 18.90% drawdown statistically insignificant rather than indicative of a flawed strategy. The loss of 18.16% capital suggests the entry logic is fundamentally misaligned with current MSFT market dynamics or lacks proper stop-loss mechanisms. Before any further development, we must expand the backtest horizon to a full year of data to confirm if this is a regime-specific anomaly or a persistent structural flaw. The immediate next step is to halt live

ADDITIONAL METRICS

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