

LATINOS TRADING

BACKTEST REPORT

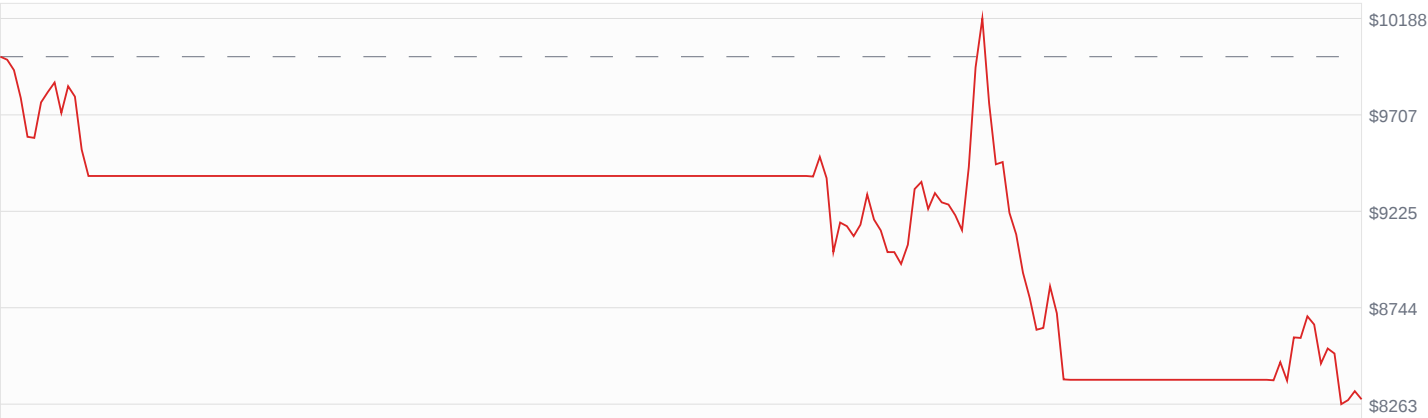


Backtest #35362 · MSFT · EVO_EVOEVOEVOE_v1876

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1876 strategy on MSFT is statistically irrelevant, having generated only three trades with a zero win rate and a -17.15% return. The severe -1.39 Sharpe ratio and 18.90% drawdown indicate a catastrophic failure to capture alpha while risking excessive capital. Such a minimal sample size precludes any meaningful inference regarding the robustness of the underlying logic or market adaptability. Immediate action requires terminating this parameter set and conducting a fresh backtest with adjusted entry filters to validate signal reliability.

ADDITIONAL METRICS

CAGR	-17.15%
Sortino Ratio	-0.82
Turnover	5.39x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8287.04