LATINOS TRADING

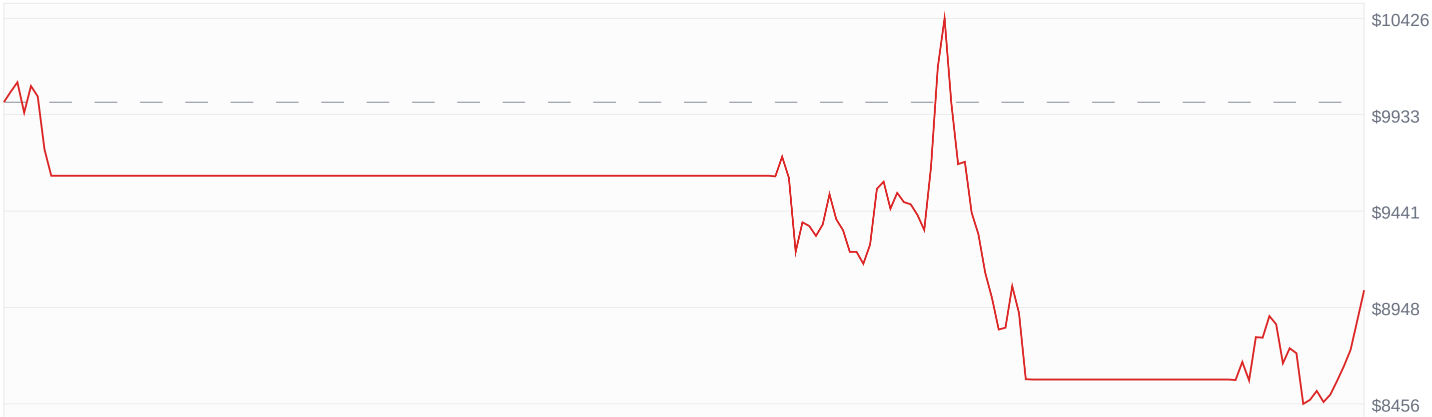
BACKTEST REPORT

Backtest #38318 · MSFT · EVO_EVOEVOEVOG_v1661

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 EVO_EVOEVOEVOG_v1661 strategy on MSFT underperformed significantly, registering a -9.66% ROI and a negative Sharpe ratio of -0.71 due to a catastrophic 18.90% drawdown. With only three total trades executed, the sample size is statistically insufficient to validate the strategy's logic or risk parameters. A 33.3% win rate confirms the approach is currently losing money rather than generating alpha. The primary failure lies in the lack of position sizing discipline or volatility adjustments during the recent market correction. A concrete next step is to re-run the backtest with a stricter stop-loss mechanism and a minimum trade count threshold before live deployment.

ADDITIONAL METRICS

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