LATINOS TRADING

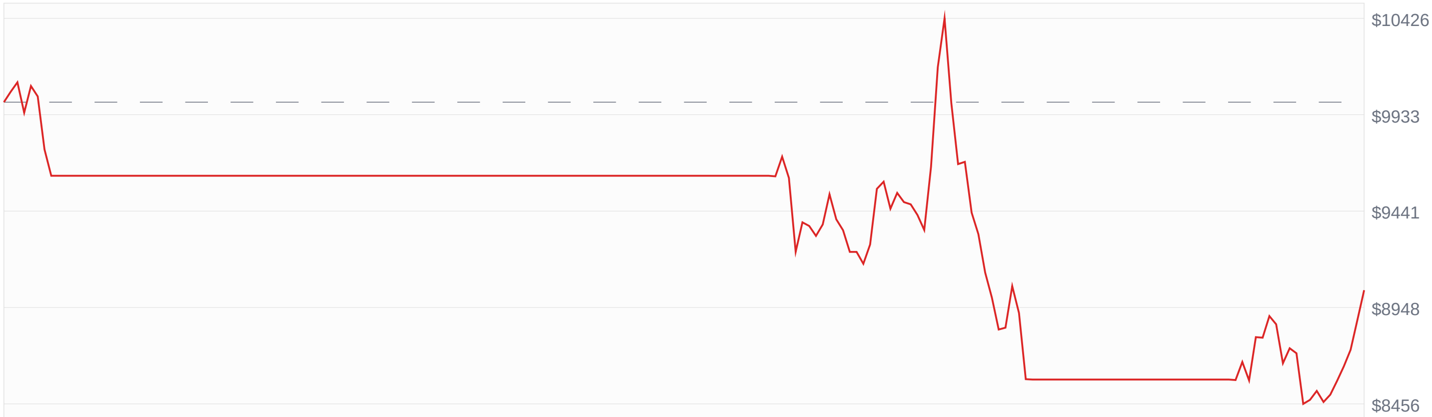
BACKTEST REPORT

Backtest #38424 · MSFT · EVO_EVOEVOEVOE_v529

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_EVOEVOEVOE_v529 strategy on MSFT failed catastrophically, delivering a -9.66% return with only three trades executed. A 33.3% win rate and -0.71 Sharpe ratio suggest the logic is fundamentally misaligned with current market structure. The sample size is statistically insignificant, meaning the -18.90% drawdown could easily be noise rather than a systemic flaw. We must discard this parameter set and re-run the backtest with a stricter stop-loss filter to prevent rapid capital erosion.

ADDITIONAL METRICS

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