LATINOS TRADING

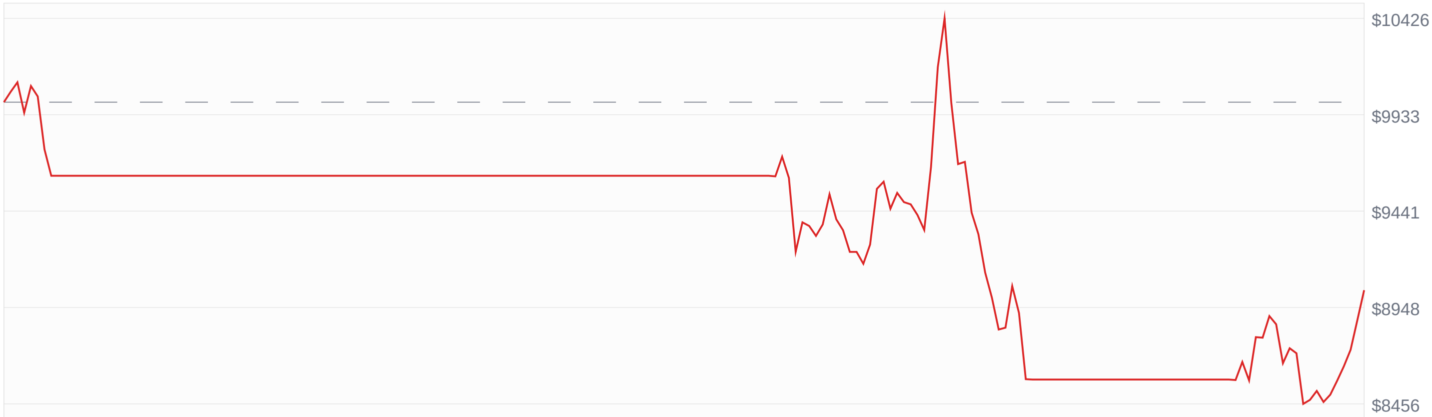
BACKTEST REPORT

Backtest #38425 · 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 backtest on MSFT failed to generate alpha, delivering a -9.66% return with a negative Sharpe ratio of -0.71 due to a meager sample of only three trades. A 33.3% win rate and an 18.90% maximum drawdown suggest the strategy lacks statistical significance and suffers from excessive volatility. The data indicates the rules likely failed to filter out adverse price action during this specific equity cycle. We must re-evaluate the entry logic to avoid premature exits that prevent compounding capital. A new simulation with adjusted stop-loss widths and minimum trade duration filters is required before deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.