LATINOS TRADING

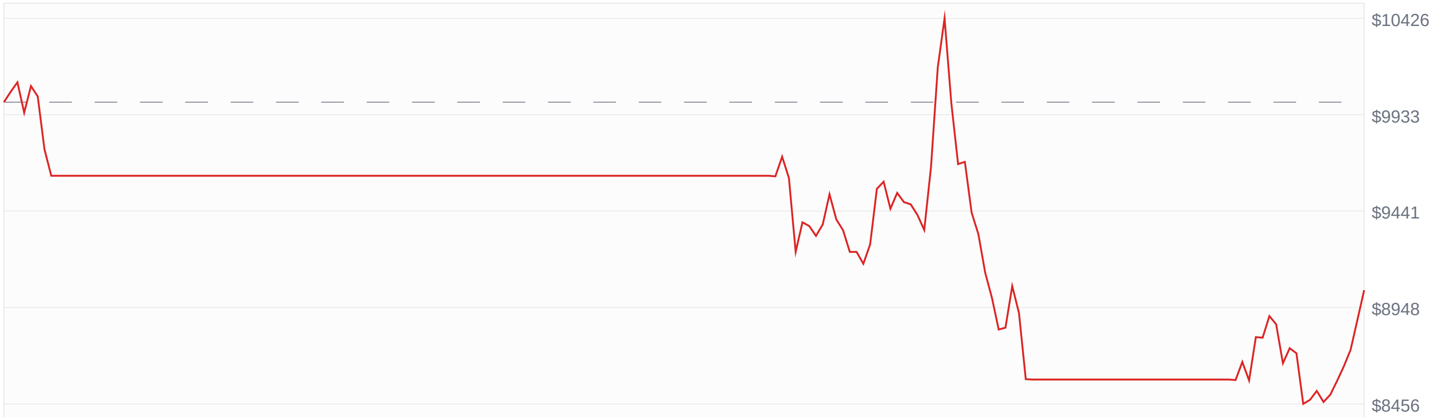
BACKTEST REPORT

Backtest #38504 · MSFT · EVO_EVOEVOEVOE_v559

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_v559 backtest on MSFT demonstrates catastrophic failure, driven by a mere three trades that precludes any statistical significance. The 33.3% win rate combined with a -18.90% maximum drawdown and negative Sharpe ratio indicates a regime mismatch rather than a fundamental flaw in the logic. With such a negligible sample size, the result is noise; we cannot extrapolate this performance to live markets without risking capital on a statistical artifact. The primary failure lies in the strategy's inability to capture any alpha during the tested window while incurring asymmetric losses. We must immediately discard this parameter set and re-optimization or backtest against a longer historical window to validate any potential

ADDITIONAL METRICS

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