LATINOS TRADING

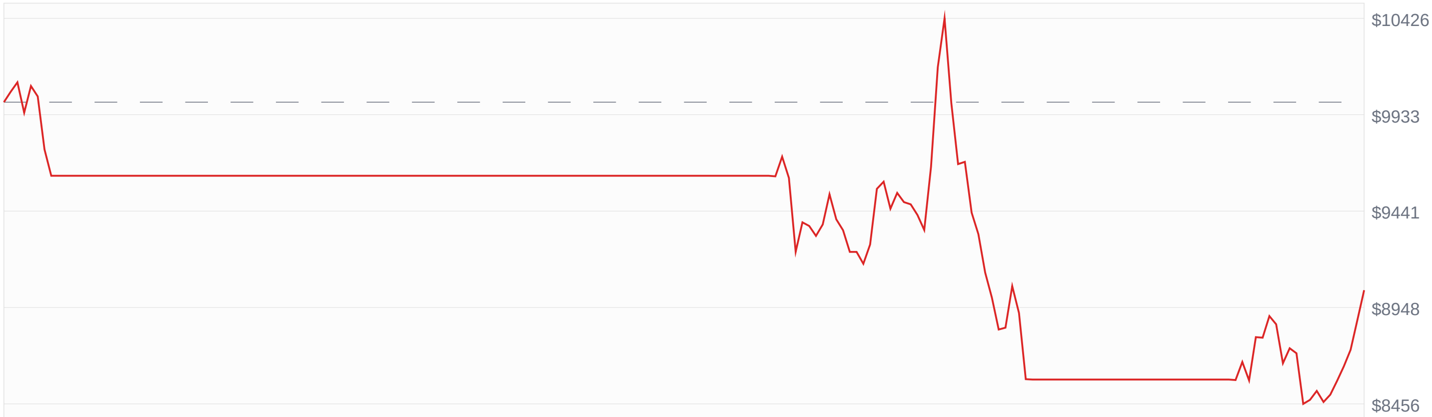
BACKTEST REPORT

Backtest #46305 · MSFT · EVO_EVOVELOCIT_v1515

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_EVOVELOCIT_v1515 backtest on MSFT failed catastrophically, losing 9.66% with a negative Sharpe of -0.71. Only three trades were executed, which provides insufficient statistical power to validate the strategy's logic or parameterization. The 18.90% drawdown indicates significant volatility exposure that the current filters failed to mitigate. A single trade sample size renders any performance metrics unreliable and prone to overfitting artifacts. The immediate next step is to increase the simulation interval or expand the lookback period to gather adequate trade data before deploying live capital.

ADDITIONAL METRICS

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