LATINOS TRADING

BACKTEST REPORT

Backtest #2046 · MSFT · EVO_EVOEVOEVOE_v724

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for MSFT under EVO_EVOEVOEVOE_v724 is a total failure. A -13.10% ROI and -1.37 Sharpe ratio indicate consistent capital destruction, while a 0.0% win rate across only 3 trades suggests the signal logic is fundamentally broken or misfiring on this asset. The statistical sample size is too small to draw robust conclusions, but the catastrophic drawdown of 17.07% relative to the loss is alarming. The strategy requires immediate deactivation and a complete review of its entry/exit conditions against MSFT's volatility profile before any further testing.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**