LATINOS TRADING

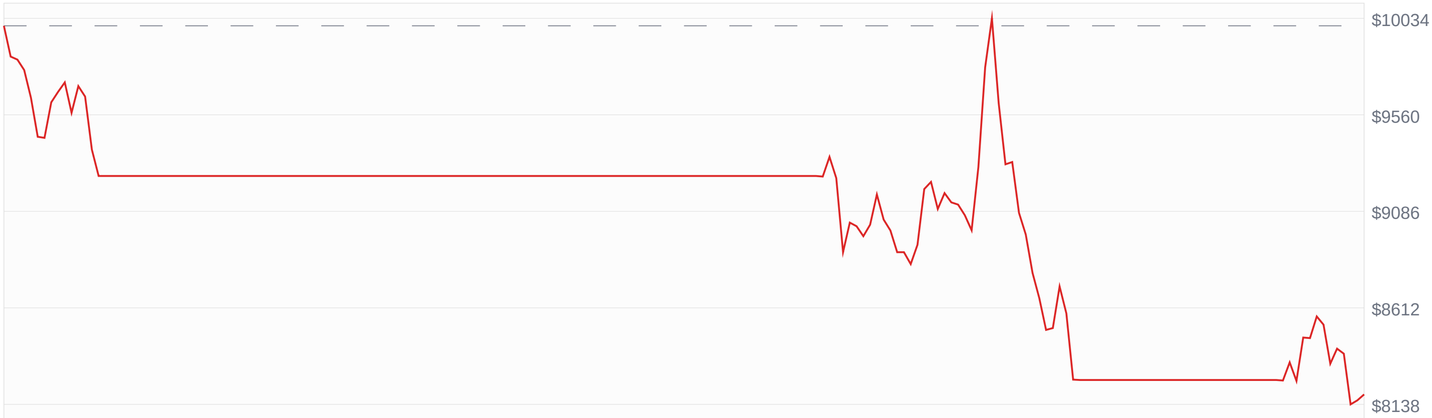
BACKTEST REPORT

Backtest #33552 · MSFT · EVO_EVOEVOEVOE_v540

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v540 backtest on MSFT failed catastrophically with zero winning trades and a negative Sharpe ratio of -1.47, indicating a strategy that consistently lost money during the sample period. With only three total trades executed, the statistical significance is negligible, rendering the -18.16% ROI an unreliable metric rather than a robust performance indicator. The extreme drawdown of 18.90% suggests severe capital inefficiency, likely due to an overfitted or misaligned entry logic that missed favorable market conditions entirely. Immediate action requires a fundamental review of the signal generation rules against recent MSFT price action to identify why the model generated no profitable setups. We should run a new backtest

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**

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