LATINOS TRADING

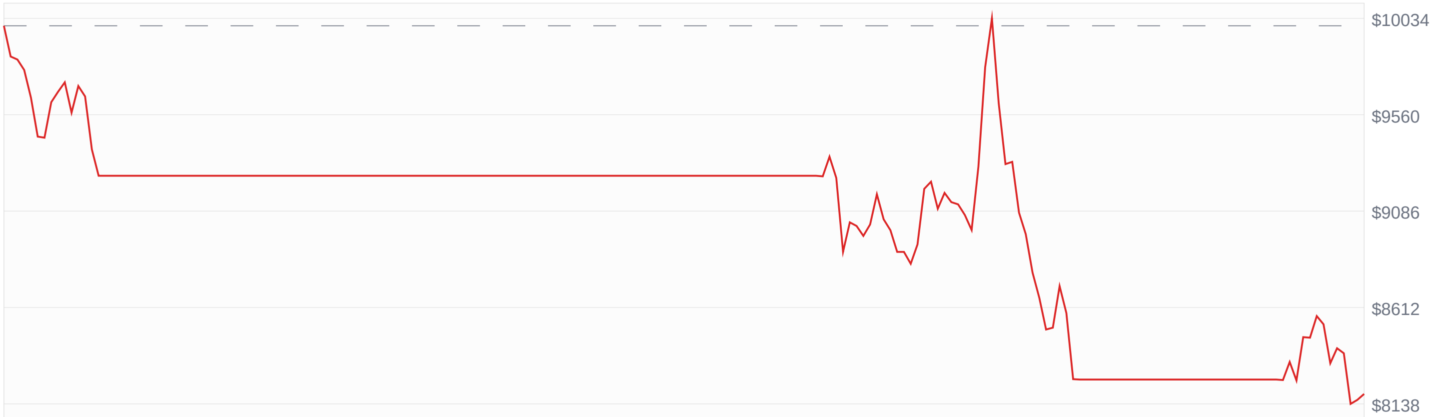
BACKTEST REPORT

Backtest #34003 · MSFT · EVO_EVOEVOEVOE_v687

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_v687 backtest on MSFT resulted in a catastrophic failure, showing a -18.16% ROI and zero wins across just three trades. With a Sharpe ratio of -1.47 and an 18.90% drawdown, the strategy lacks statistical validity due to the extremely low sample size, making performance metrics unreliable. The total loss of capital suggests the entry logic is fundamentally misaligned with Microsoft's recent price action or volatility profile. We must immediately halt deployment and re-examine the signal generation parameters before considering any parameter optimization.

ADDITIONAL METRICS

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