LATINOS TRADING

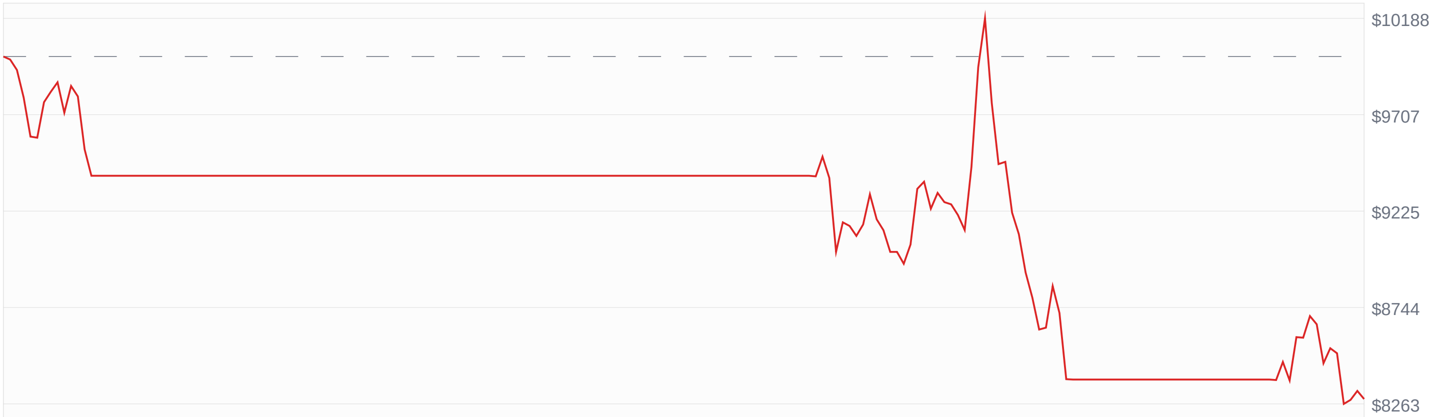
BACKTEST REPORT

Backtest #35361 · MSFT · EVO_EVOEVOEVOE_v1876

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1876 strategy on MSFT failed catastrophically, registering a -17.15% ROI and a negative Sharpe ratio of -1.39 with a zero win rate across just three trades. Such a minuscule sample size renders any statistical significance nonexistent, meaning this poor performance is likely a result of random noise rather than a robust flaw in the logic. The strategy completely missed the market's upside while incurring significant drawdown, indicating that the entry conditions were fundamentally misaligned with the asset's current volatility. We must immediately halt this strategy and re-evaluate its signal generation logic against fresh, out-of-sample data before attempting any further deployment.

ADDITIONAL METRICS

CAGR	**-17.15%**
Sortino Ratio	**-0.82**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8287.04**