LATINOS TRADING

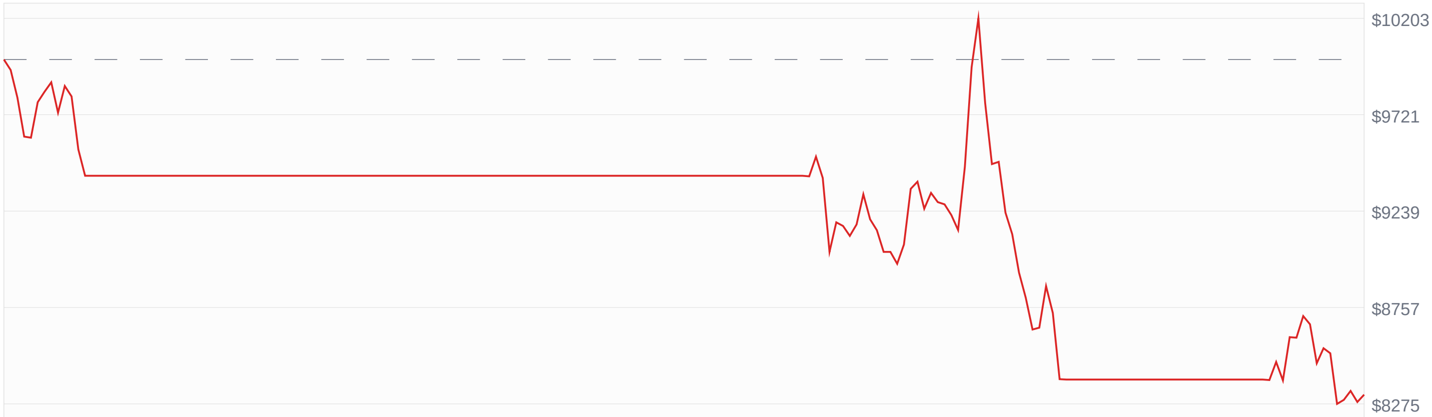
BACKTEST REPORT

Backtest #36128 · MSFT · EVO_EVOEVOEVOE_v767

ROI	Sharpe	Win Rate	Max Drawdown
-16.81%	-1.35	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_EVOEVOE_v767 failed catastrophically, recording a -16.81% ROI and zero winning trades across only three attempts. A Sharpe ratio of -1.35 and an 18.90% maximum drawdown indicate severe underperformance relative to the risk taken. Such a small sample size of three trades offers no statistical confidence to validate or invalidate the strategy logic. We must immediately re-examine the entry filters and stop-loss placement to prevent further capital erosion. The next step is to run a walk-forward analysis with expanded parameters to identify optimal thresholds.

ADDITIONAL METRICS

CAGR	-16.81%
Sortino Ratio	-0.79
Turnover	5.39x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8321.41