LATINOS TRADING

BACKTEST REPORT

Backtest #33136 · MSFT · EVO_EVOWEBIDEA_v165

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_EVOWEBIDEA_v165 backtest on MSFT is a categorical failure, registering a negative 18.16% ROI with zero winning trades and a severe 18.90% drawdown. A Sharpe ratio of -1.47 indicates consistent underperformance relative to the risk-free rate, while only three total trades severely limits statistical confidence in any pattern recognition. The strategy appears overfitted to noise or misaligned with current market microstructure, as it failed to capture any directional alpha during the simulation period. We must immediately recalibrate entry logic and filter volatility regimes to prevent capital erosion before redeploying live funds.

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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