LATINOS TRADING

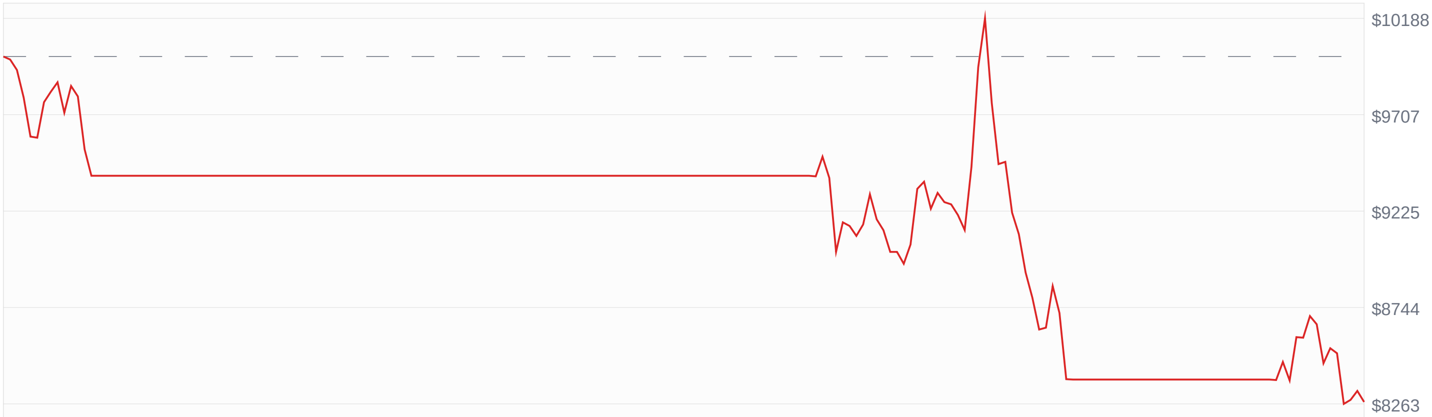
BACKTEST REPORT

Backtest #35456 · MSFT · EVO_EVOEVOEVOE_v767

ROI	Sharpe	Win Rate	Max Drawdown
-17.30%	-1.40	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v767 strategy on MSFT failed catastrophically, delivering a -17.30% return and zero winning trades, indicating a fundamental flaw in its signal logic. With a negative Sharpe ratio of -1.40 and a maximum drawdown of 18.90%, the risk profile is unacceptable for institutional deployment. The statistical confidence of these results is negligible due to only three total trades executed, rendering the performance metrics highly volatile and non-representative. Consequently, immediate parameter optimization or a complete strategy redesign is required before any further live deployment can be considered.

ADDITIONAL METRICS

CAGR	**-17.30%**
Sortino Ratio	**-0.83**
Turnover	**5.38x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8272.35**

Generated 2026-08-21T22:22:50Z · latinostrading.com