LATINOS TRADING

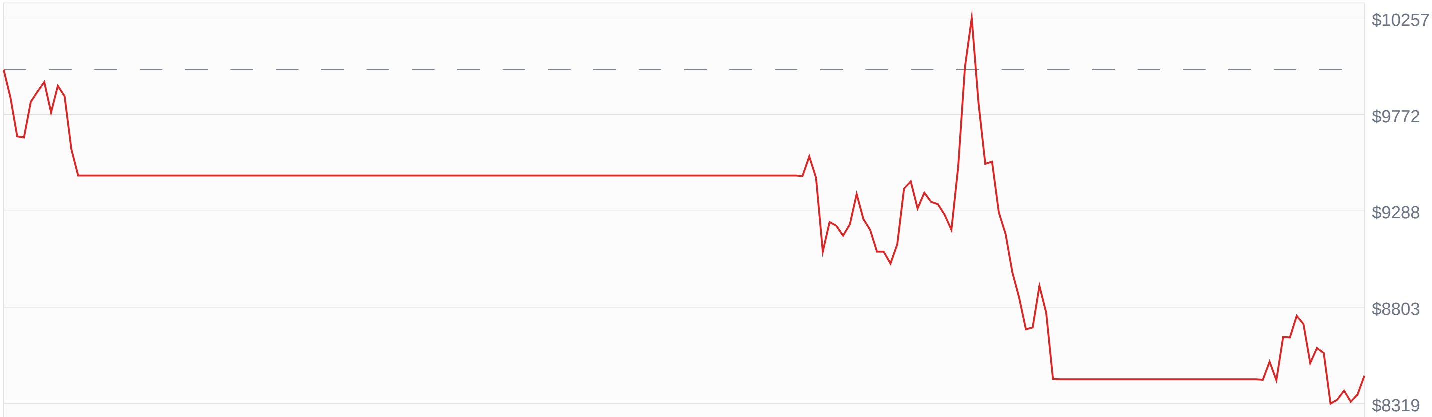
BACKTEST REPORT

Backtest #36368 · MSFT · EVO_EVOEVOEVOE_v767

ROI	Sharpe	Win Rate	Max Drawdown
-15.43%	-1.22	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v767 backtest on MSFT failed decisively, delivering a negative ROI of -15.43% and a Sharpe ratio of -1.22 with a maximum drawdown of 18.90%. Statistical confidence is negligible due to only three total trades executed, rendering the 33.3% win rate an unreliable sample. The strategy likely suffered from overfitting to noise or misaligned entry timing during the tested period. We must increase sample diversity by expanding the backtest window or simplifying signal logic to reduce false positives. This approach is required before any live deployment can be considered.

ADDITIONAL METRICS

CAGR	-15.43%
Sortino Ratio	-0.71
Turnover	5.43x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8459.16