LATINOS TRADING

BACKTEST REPORT

Backtest #37120 · MSFT · EVO_EVOEVOEVOE_v779

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v779 backtest on MSFT is statistically insignificant due to only three trades, rendering the -9.75% ROI and -0.72 Sharpe ratio unreliable. The strategy failed to generate sufficient signals, resulting in a prohibitive 18.90% drawdown and a mere 33.3% win rate. Such low trade volume suggests the entry logic is either too restrictive or misaligned with current market volatility. Before deploying capital, we must increase the sample size to validate whether this underperformance is a feature of the strategy or a data artifact.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**