LATINOS TRADING

BACKTEST REPORT

Backtest #37150 · MSFT · EVO_EVOWEBIDEA_v394

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_EVOWEBIDEA_v394 backtest on MSFT failed significantly, delivering a negative ROI of -9.75% with a Sharpe ratio of -0.72. With only three executed trades, the 33.3% win rate and 18.90% maximum drawdown lack statistical validity and cannot support a deployment decision. The extreme volatility suggests the entry logic is misaligned with current market microstructure for this ticker. We must increase the sample size before drawing any firm conclusions about the strategy's viability. The immediate next step is to retest the parameters on a longer historical dataset to filter out overfitting noise.

ADDITIONAL METRICS

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

Generated 2026-08-28T13:11:16Z · latinostrading.com