LATINOS TRADING

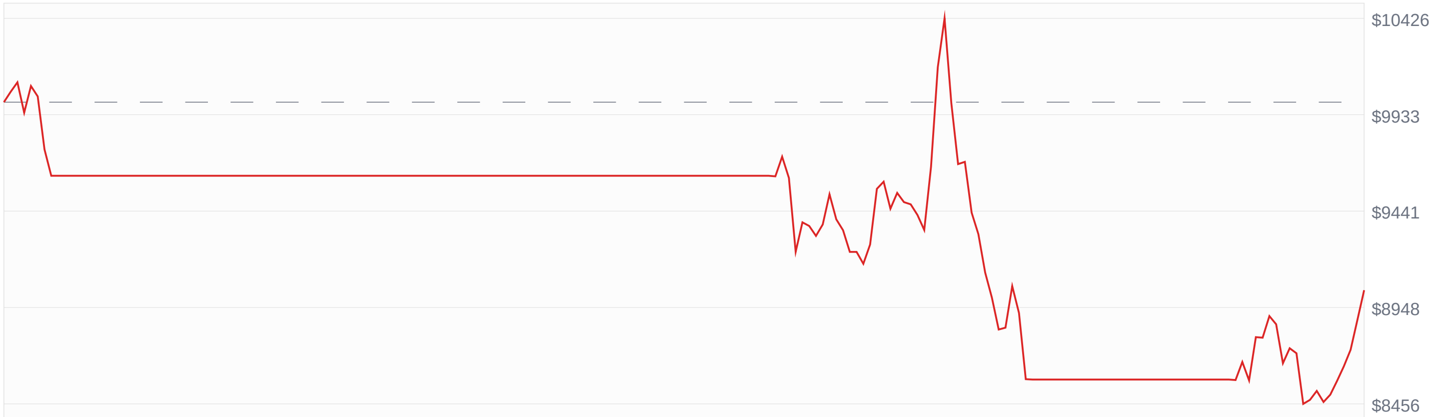
BACKTEST REPORT

Backtest #44816 · MSFT · EVO_EVOEVOEVOE_v2315

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2315 strategy on MSFT failed statistically, showing a negative ROI of -9.66% and a Sharpe ratio of -0.71 across only three trades. A win rate of 33.3% combined with an 18.90% maximum drawdown indicates the edge is not statistically significant given this tiny sample size. The model likely overfitted to noise rather than capturing a genuine market inefficiency in Microsoft's recent price action. We must increase the backtest horizon and trading frequency to gather enough data for a robust confidence interval. The next step is to re-run the simulation with a longer lookback period to validate if the signal logic holds under different market regimes.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**

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