# LATINOS TRADING

## BACKTEST REPORT

Backtest #27965 · MSFT · EVO_EVOEVOEVOE_v704

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -15.82% | -1.24 | 33.3% | -19.93% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The EVO strategy failed catastrophically on MSFT, losing 15.82% with a negative Sharpe of -1.24. A 33.3% win rate and 20% drawdown highlight severe execution risk. With only three trades, statistical significance is negligible and results are unreliable. The strategy lacks robust edge for this asset class. Immediate code refactoring and parameter optimization are required before any further testing.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-15.82%** |
| Sortino Ratio | **-0.74** |
| Turnover | **5.38x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$8420.93** |