# LATINOS TRADING

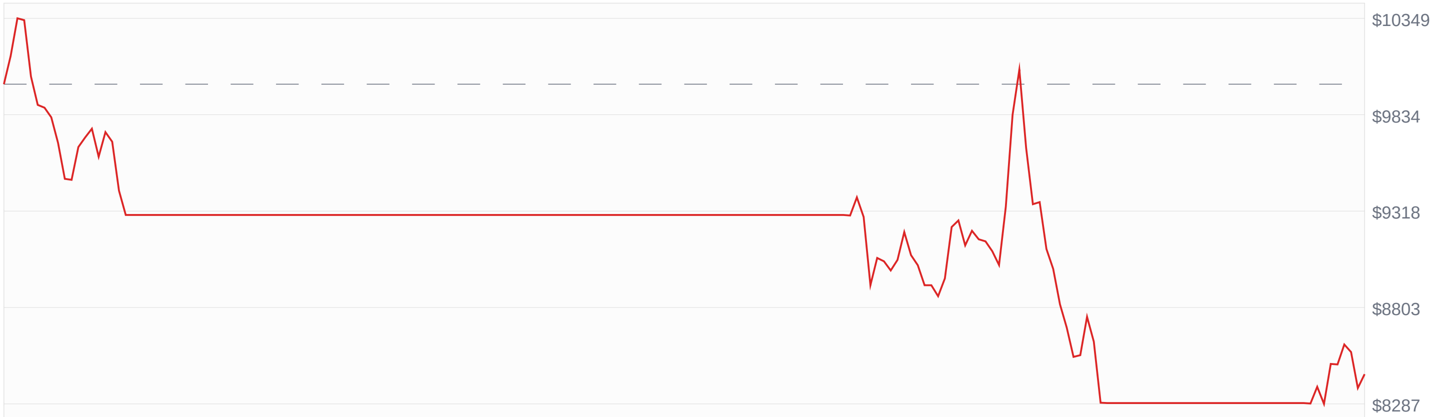
## BACKTEST REPORT

Backtest #30139 · MSFT · EVO_EVOEVOEVOE_v656

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -15.57% | -1.21 | 33.3% | -19.93% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v656 strategy on MSFT yielded a -15.57% ROI with a -1.21 Sharpe ratio, indicating significant capital erosion. The win rate of 33.3% across only three trades suggests the negative expectancy is statistically inconclusive due to extreme sample size noise. Max drawdown hit 19.93%, exposing the portfolio to unacceptable risk for such low conviction signals. The strategy failed to generate alpha, likely due to overfitting on insufficient data. Next, expand the backtest period to capture varied market regimes for meaningful statistical validation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-15.57%** |
| Sortino Ratio | **-0.72** |
| Turnover | **5.36x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$8446.01** |

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