# LATINOS TRADING

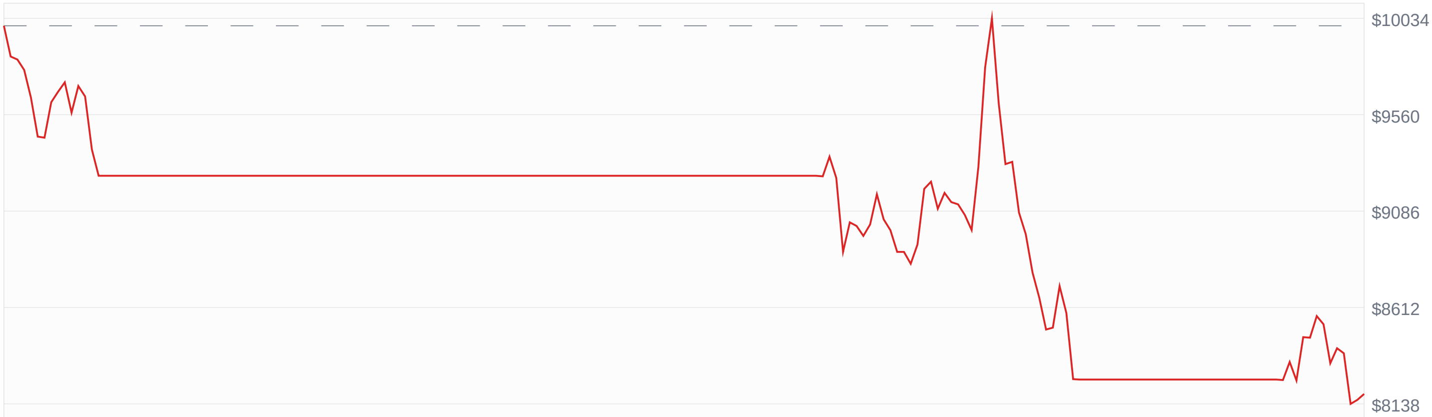
## BACKTEST REPORT

Backtest #33508 · MSFT · EVO_EVOEVOEVOE_v527

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -18.16% | -1.47 | 0.0% | -18.90% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The backtest for MSFT under the EVO_EVOEVOE_v527 strategy resulted in a catastrophic -18.16% return with a zero win rate and a maximum drawdown of 18.90%, indicating a total failure of the entry logic. The sample size of only three trades is insufficient to derive statistical confidence, rendering the Sharpe ratio of -1.47 unreliable for live deployment decisions. This outcome suggests the strategy is currently overfit or misaligned with the current market structure for Microsoft, leading to excessive risk exposure without reward. Before any further capital allocation, we must re-examine the signal generation parameters and validate the logic against a broader historical dataset. The immediate next step is to halt deployment and conduct

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **-18.16%** |
| Sortino Ratio | **-0.87** |
| Turnover | **5.32x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$8186.79** |

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