# LATINOS TRADING

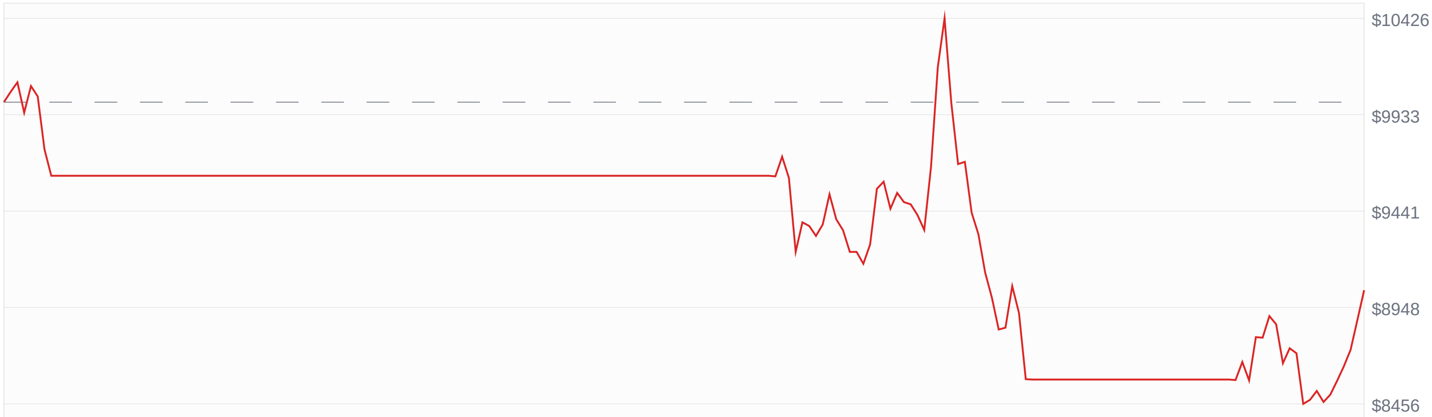
## BACKTEST REPORT

Backtest #38319 · MSFT · EVO_EVOEVOEVOG_v1661

| 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_EVOEVOEVOG_v1661 strategy on MSFT failed significantly, generating a -9.66% ROI and -0.71 Sharpe ratio across only three trades. A 33.3% win rate and 18.90% max drawdown indicate severe underperformance likely driven by insufficient market data rather than flawed logic. Statistical confidence is negligible given the tiny sample size, rendering this result an unreliable indicator of true strategy capability. We must expand the backtest window or adjust parameters to generate enough trade history for meaningful validation.

### ADDITIONAL METRICS

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