LATINOS TRADING

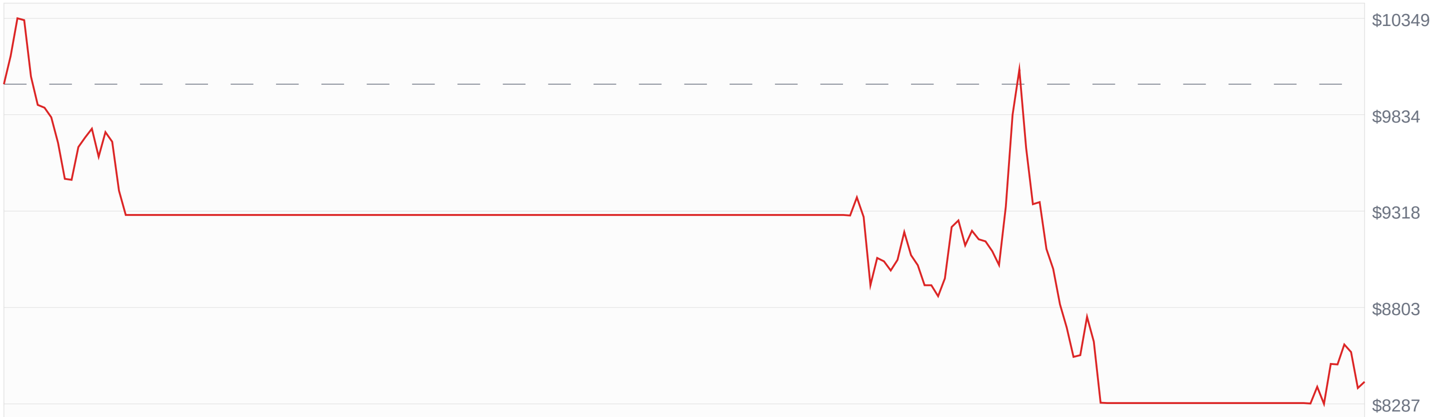
BACKTEST REPORT

Backtest #28242 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy on MSFT produced a -15.97% ROI with a -1.25 Sharpe ratio, indicating significant underperformance versus risk-free rates. A 33.3% win rate across only three trades renders these results statistically insignificant, offering no reliable signal of edge. The 19.93% max drawdown further erodes capital efficiency without compensating returns. Given the tiny sample size, this backtest cannot distinguish strategy failure from random variance. The next step is to expand the backtest window and increase trade frequency to validate or invalidate the logic.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**

Generated 2026-08-13T22:09:21Z · latinostrading.com