LATINOS TRADING

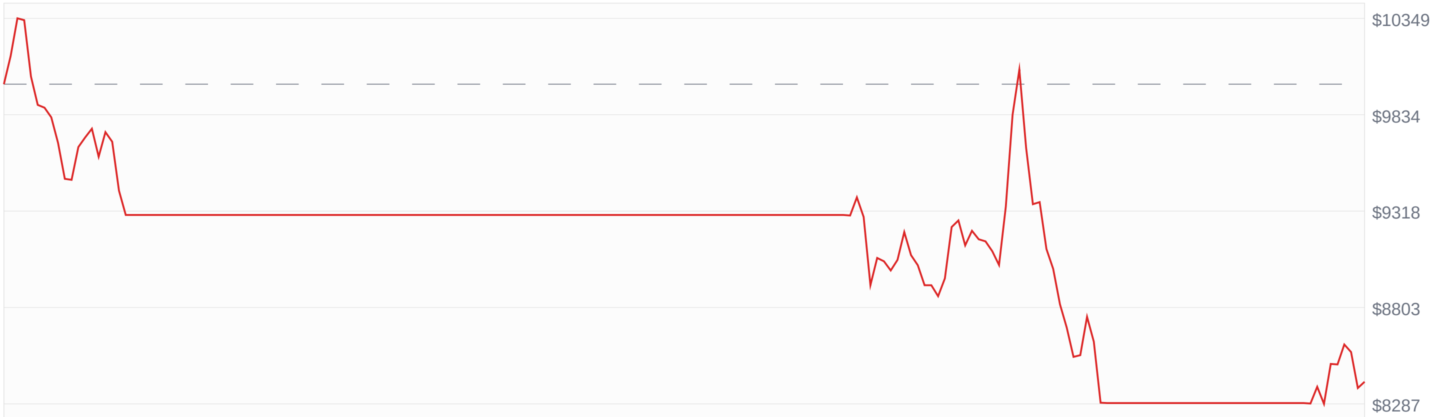
BACKTEST REPORT

Backtest #28245 · 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 suffered a 15.97% capital loss with a -1.25 Sharpe ratio, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades provides no statistical confidence, rendering the results noise rather than signal. The 19.93% max drawdown exceeded the ROI magnitude, confirming that downside risk was not effectively managed. This sample size is insufficient to validate any edge, making the negative alpha meaningless for institutional use. The immediate next step is to backtest the logic over a multi-year period with a minimum of 100 trades to establish statistical significance.

ADDITIONAL METRICS

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