LATINOS TRADING

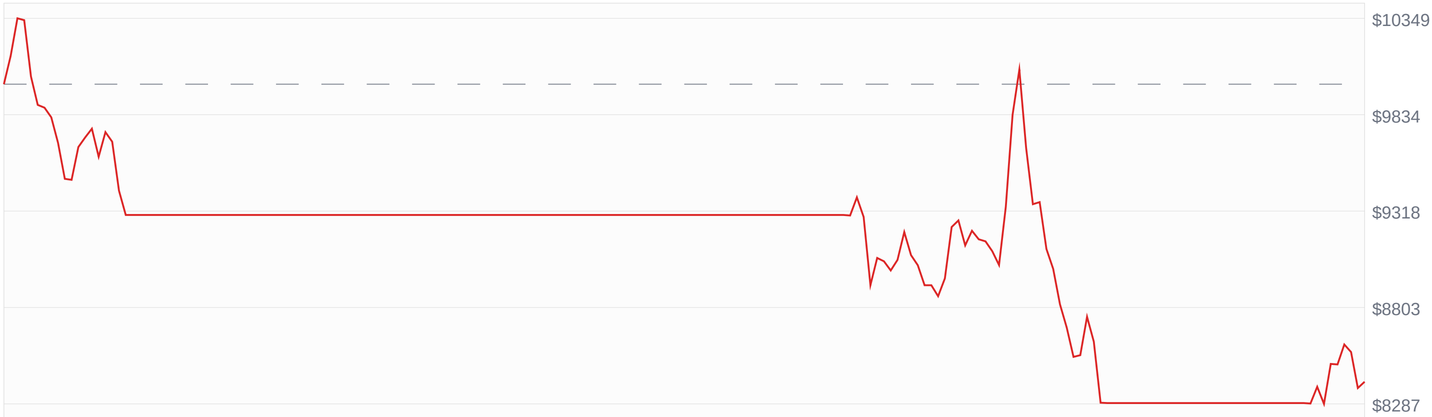
BACKTEST REPORT

Backtest #29330 · MSFT · EVO_GG1RSISNIP_v223

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_v223 strategy on MSFT yielded a -15.97% ROI with a -1.25 Sharpe ratio, indicating poor risk-adjusted performance. A 19.93% max drawdown and 33.3% win rate highlight consistent capital erosion across only three trades. This minimal sample size invalidates statistical confidence, rendering the results largely anecdotal rather than predictive. The negative Sharpe ratio confirms that losses outweighed gains on a risk-adjusted basis. Future iterations require expanding the dataset significantly to establish statistical validity before further optimization.

ADDITIONAL METRICS

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

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