LATINOS TRADING

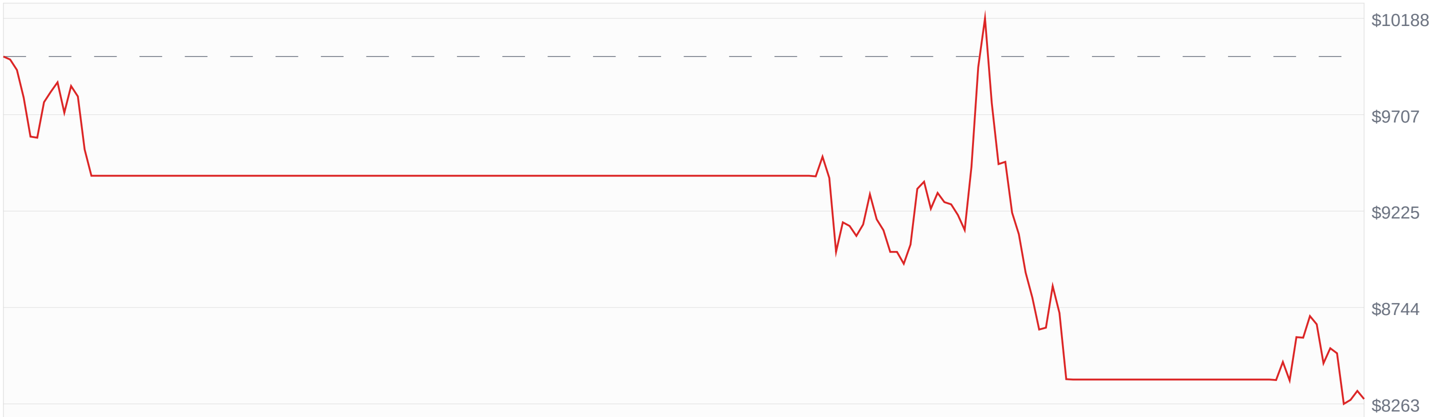
BACKTEST REPORT

Backtest #35240 · MSFT · EVO_GG1RSISNIP_v466

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v466 backtest on MSFT suffered a catastrophic -17.15% return with a zero win rate across only three trades, indicating severe overfitting or a flaw in the signal generation logic. A Sharpe ratio of -1.39 and an 18.90% maximum drawdown reveal that the strategy lacks risk-adjusted efficiency and suffered significant capital erosion during this specific sample window. With such a minimal trade count, the statistical confidence in these metrics is negligible, rendering the negative results an unreliable indicator of future performance rather than a systemic failure. The most prudent next step is to discard this parameter set and retest the core strategy with a robust walk-forward analysis to validate robustness against different

ADDITIONAL METRICS

CAGR	**-17.15%**
Sortino Ratio	**-0.82**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8287.04**

Generated 2026-08-21T02:56:00Z · latinostrading.com