LATINOS TRADING

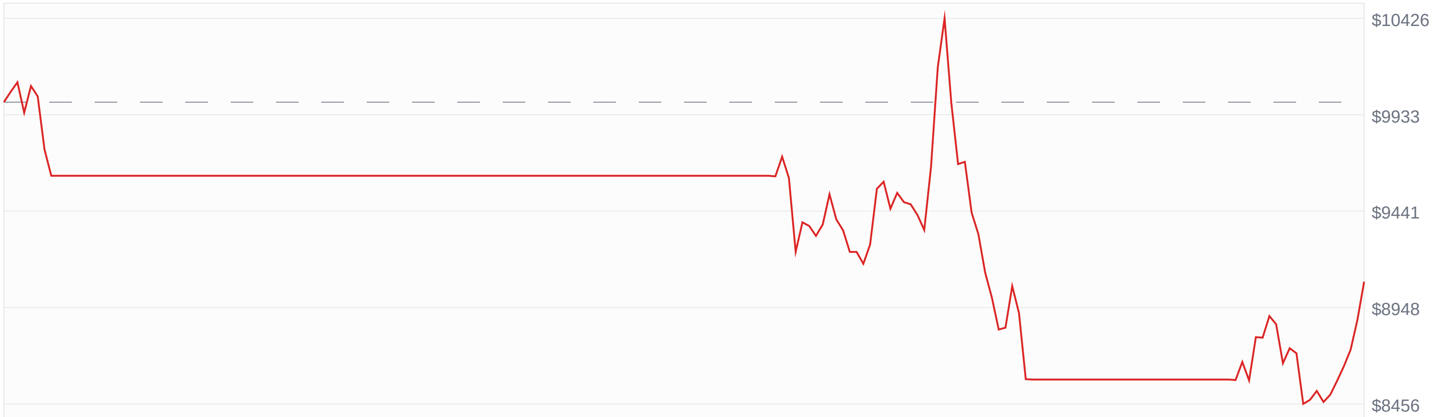
BACKTEST REPORT

Backtest #37576 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
-9.23%	-0.67	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 strategy failed on MSFT with a -9.23% return and negative Sharpe ratio, indicating a clear inability to capture upside while managing risk. With only three trades executed, the statistical sample size is too small to determine regime robustness, rendering the -18.90% maximum drawdown statistically insignificant yet operationally distressing. The 33.3% win rate suggests the entry logic is fundamentally misaligned with current volatility profiles for large-cap tech. We must increase the simulation horizon to accumulate sufficient trade frequency before drawing any operational conclusions. Re-run the backtest on a longer historical window to validate if the poor performance is an outlier or a structural flaw.

ADDITIONAL METRICS

CAGR	**-9.23%**
Sortino Ratio	**-0.38**
Turnover	**5.55x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9080.00**

Generated 2026-08-29T02:28:04Z · latinostrading.com