LATINOS TRADING

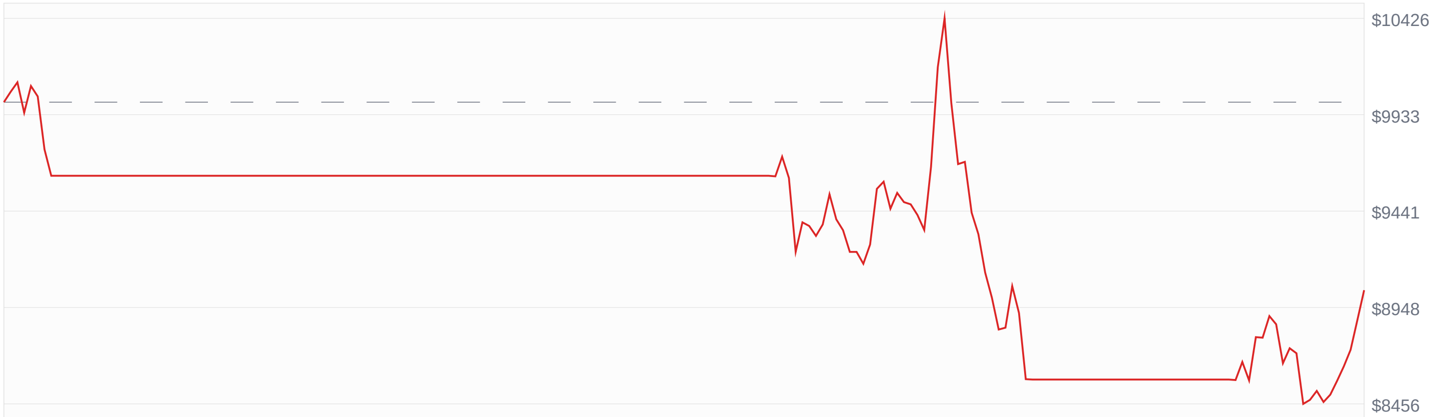
BACKTEST REPORT

Backtest #38243 · MSFT · EVO_GG1RSISNIP_v209

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v209 strategy on MSFT failed catastrophically with a -9.66% ROI and a negative Sharpe ratio of -0.71, indicating a losing trend over the sample period. A mere 33.3% win rate across only 3 trades creates a statistically insignificant sample size that cannot reliably predict future performance. The strategy suffered an 18.90% maximum drawdown, suggesting excessive volatility or poor entry timing relative to the asset's structure. Given these metrics, the current logic is not viable for institutional deployment and requires immediate parameter refinement or a complete algorithmic overhaul before re-testing.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**

Generated 2026-08-30T06:13:55Z · latinostrading.com