LATINOS TRADING

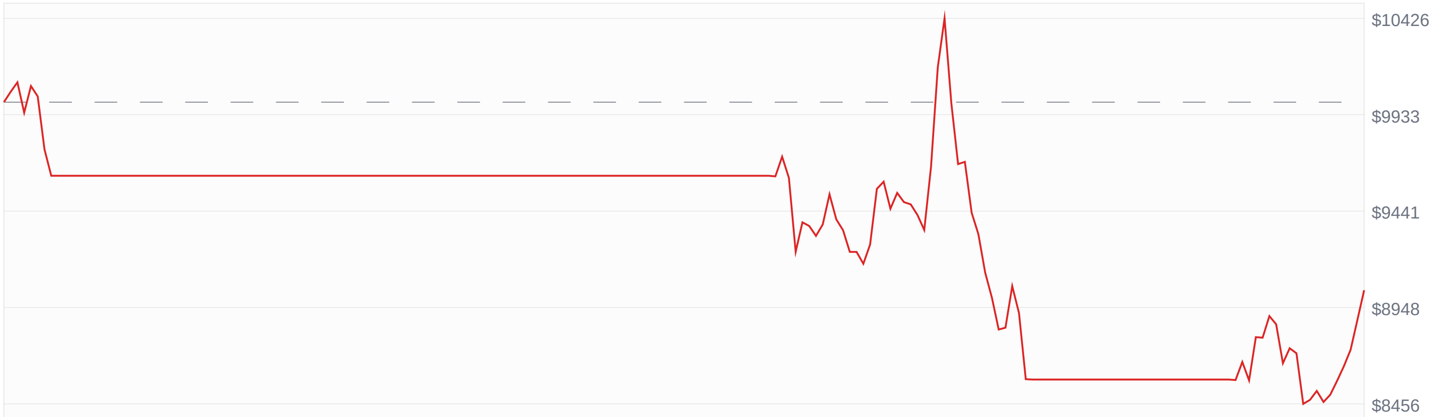
BACKTEST REPORT

Backtest #45404 · MSFT · EVO_GG1RSISNIP_v1466

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 negative nine percent six and six ROI and negative zero point seven one Sharpe ratio indicate the EVO_GG1RSISNIP_v1466 strategy failed to generate alpha for Microsoft. A thirty three percent win rate is too low to overcome transaction costs, while the eighteen percent ninety max drawdown shows poor risk management. With only three total trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a consistent edge. The final capital of nine thousand thirty six dollars fifty five confirms a net loss from the initial allocation. The immediate next step is to increase the backtest duration to at least one hundred trades to establish statistical confidence before any further optimization.

ADDITIONAL METRICS

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

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