LATINOS TRADING

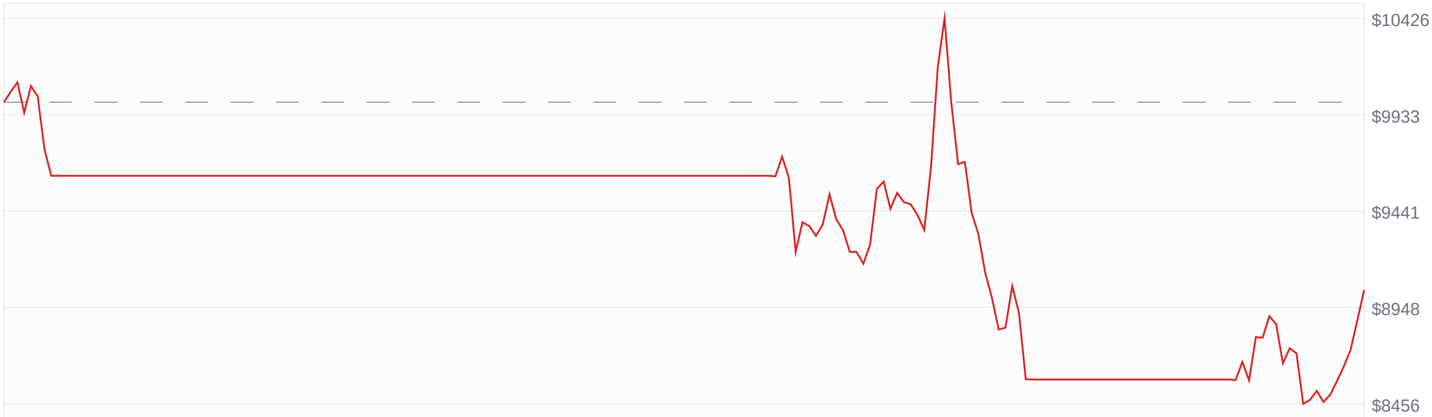
BACKTEST REPORT

Backtest #45808 · MSFT · EVO_GG1RSISNIP_v348

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 strategy failed to generate alpha on MSFT, posting a negative nine point six six percent return with a Sharpe ratio of negative zero point seven one. The thirty three percent win rate and eighteen point nine percent maximum drawdown indicate poor risk management and lack of edge in price action. Statistical confidence is negligible given the tiny sample of three trades, making any performance metric unreliable for future projection. The next step is to expand the backtest window to at least one hundred trades to determine if the signal has any persistent predictive power before further development.

ADDITIONAL METRICS

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

Generated 2026-08-31T01:43:23Z · latinostrading.com