LATINOS TRADING

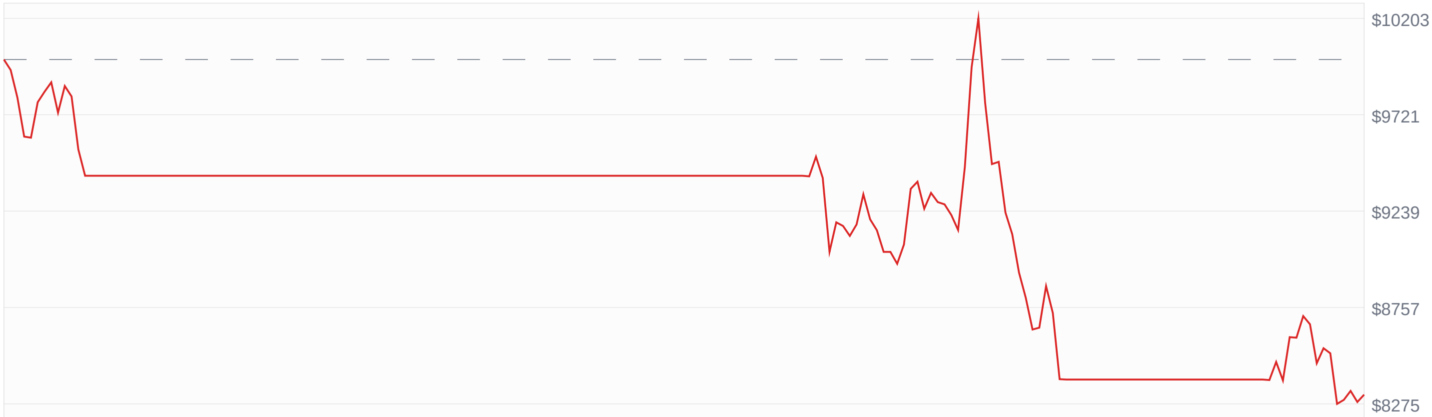
BACKTEST REPORT

Backtest #35624 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-16.81%	-1.35	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v116 failed catastrophically with zero wins and a Sharpe ratio of -1.35, driven by only three trades that resulted in a -16.81% ROI. Such a tiny sample size creates high variance, making the -18.90% drawdown statistically unreliable as a predictor of live performance. The strategy appears overly sensitive to MSFT's specific volatility patterns or lacks a robust stop-loss mechanism for this asset. We must widen the parameter grid to increase trade frequency and retest to distinguish between true strategy flaws and sampling error.

ADDITIONAL METRICS

CAGR	-16.81%
Sortino Ratio	-0.79
Turnover	5.39x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8321.41