LATINOS TRADING

BACKTEST REPORT

Backtest #36218 · MSFT · EVO_GG1RSISNIP_v285

ROI	Sharpe	Win Rate	Max Drawdown
-15.43%	-1.22	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v285 backtest on MSFT is statistically non-significant with only three trades and a negative Sharpe ratio of -1.22, indicating severe underperformance relative to the benchmark. The strategy failed to capture meaningful alpha, suffering an 18.90% maximum drawdown while maintaining a dismal 33.3% win rate. Such a small sample size renders any observed edge unreliable and suggests the current parameters are misaligned with MSFT's volatility regime. Immediate action requires parameter optimization or a complete pivot to a different entry logic before live deployment.

ADDITIONAL METRICS

CAGR	-15.43%
Sortino Ratio	-0.71
Turnover	5.43x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8459.16