LATINOS TRADING

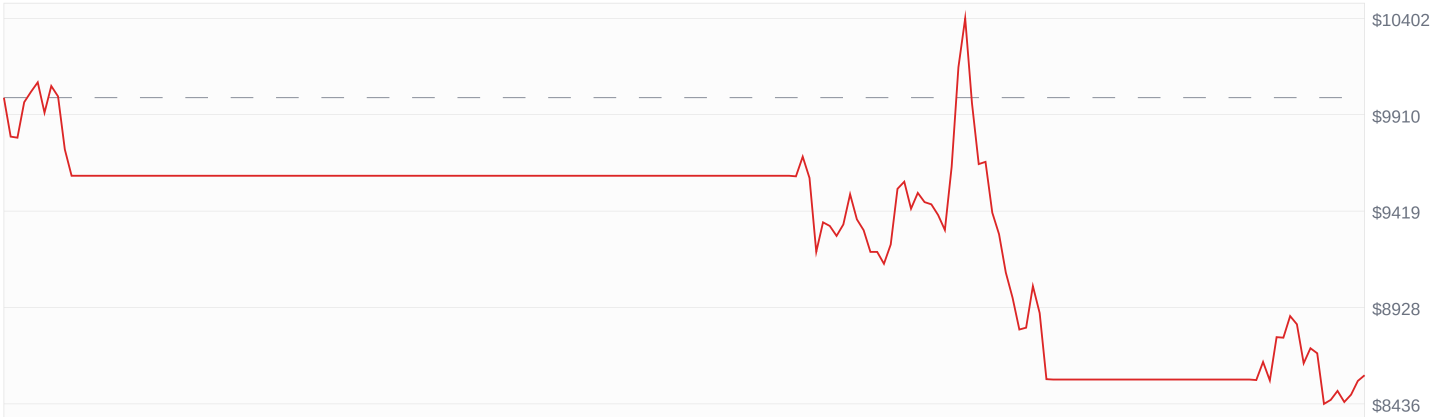
BACKTEST REPORT

Backtest #36590 · MSFT · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-14.20%	-1.11	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT EVO_GG1RSISNIP_v191 backtest reveals a statistically insignificant regime due to only three trades, rendering the -14.2% drawdown and -1.11 Sharpe ratio unreliable indicators of future performance. The strategy failed to capture meaningful alpha, with a dismal 33.3% win rate suggesting the entry logic is poorly calibrated to current volatility or trend conditions. Confidence in these metrics is low given the sparse sample size, so treating them as a definitive failure rather than a data anomaly is premature. The immediate next step is to expand the lookback period or adjust filter parameters to generate a minimum of fifty trades before re-evaluating risk-adjusted returns.

ADDITIONAL METRICS

CAGR	**-14.20%**
Sortino Ratio	**-0.64**
Turnover	**5.49x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8582.35**