LATINOS TRADING

BACKTEST REPORT

Backtest #37000 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 backtest on MSFT yielded a -9.75% ROI with only three executed trades, resulting in a Sharpe ratio of -0.72 and a maximum drawdown of 18.90%. This sample size is statistically insignificant and fails to validate the strategy's robustness or true risk profile under varied market conditions. The extremely low win rate of 33.3% suggests the entry logic may be misaligned with current MSFT volatility or requires stricter confirmation filters. Before deploying capital, we must expand the simulation window to gather sufficient trade data and re-optimizing parameters to improve the risk-adjusted returns.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**