LATINOS TRADING

BACKTEST REPORT

Backtest #37074 · MSFT · EVO_GG1RSISNIP_v279

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_v279 backtest on MSFT shows a -9.75% loss with only three trades, rendering the -0.72 Sharpe ratio statistically meaningless. Such a tiny sample size cannot support any confidence in the strategy's robustness or its 18.90% drawdown risk. The 33.3% win rate suggests the entry logic failed to filter noise effectively during this period. We must expand the test window to at least 100 trades before drawing conclusions or optimizing parameters. This data alone is insufficient to justify deployment or further development.

ADDITIONAL METRICS

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

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