LATINOS TRADING

BACKTEST REPORT

Backtest #37210 · MSFT · EVO_GG1RSISNIP_v348

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 MSFT backtest for strategy EVO_GG1RSIP_v348 failed catastrophically, posting a -9.75% ROI and a negative Sharpe ratio of -0.72 due to a prohibitive 18.90% drawdown. With only three trades executed, the 33.3% win rate is statistically insignificant and offers no reliable confidence for live deployment. The strategy clearly underperformed the risk model, likely suffering from poor entry timing or excessive leverage on a single loss. Before any re-optimization, we must expand the sample size by adjusting parameters or adding volatility filters. Retesting with a longer historical window is the mandatory next step to validate if the signal logic is fundamentally broken.

ADDITIONAL METRICS

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