LATINOS TRADING

BACKTEST REPORT

Backtest #37360 · MSFT · EVO_GG1RSISNIP_v48

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_v48 backtest on MSFT failed with a -9.75% ROI and a negative Sharpe ratio of -0.72, indicating a net loss over the simulation period. A win rate of 33.3% across only 3 trades reveals a statistically insignificant sample size that cannot reliably validate the strategy's robustness. The severe 18.90% maximum drawdown suggests the risk parameters were too aggressive for the asset's volatility profile. The primary cause appears to be a lack of sufficient filtering conditions to prevent premature entries during adverse market phases. The next logical step is to re-run the simulation with a wider parameter grid to identify a more resilient configuration before deployment.

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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