LATINOS TRADING

BACKTEST REPORT

Backtest #37393 · MSFT · EVO_GG1RSISNIP_v263

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_v263 strategy on MSFT failed to generate alpha, delivering a -9.75% ROI and a negative Sharpe ratio of -0.72. With only three trades executed, the 33.3% win rate and 18.90% maximum drawdown lack statistical significance and do not reliably predict future performance. The limited sample size renders the equity curve too volatile to validate the underlying logic of the signal generator. We must increase the lookback period or filter entry criteria to ensure sufficient trade volume 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