LATINOS TRADING

BACKTEST REPORT

Backtest #37409 · MSFT · EVO_GG1RSISNIP_v84

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 EVO_GG1RSISNIP_v84 shows a -9.75% loss with a 33.3% win rate, indicating the strategy is currently underperforming. A maximum drawdown of 18.90% combined with a negative Sharpe ratio of -0.72 suggests significant risk exposure during the simulation period. With only three executed trades, statistical confidence is extremely low, making these results unreliable for guiding future capital allocation. The sample size is insufficient to determine if the strategy logic is flawed or merely unlucky in this specific market window. The next logical step is to expand the backtest period to gather more data points before considering live deployment or parameter optimization.

ADDITIONAL METRICS

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