LATINOS TRADING

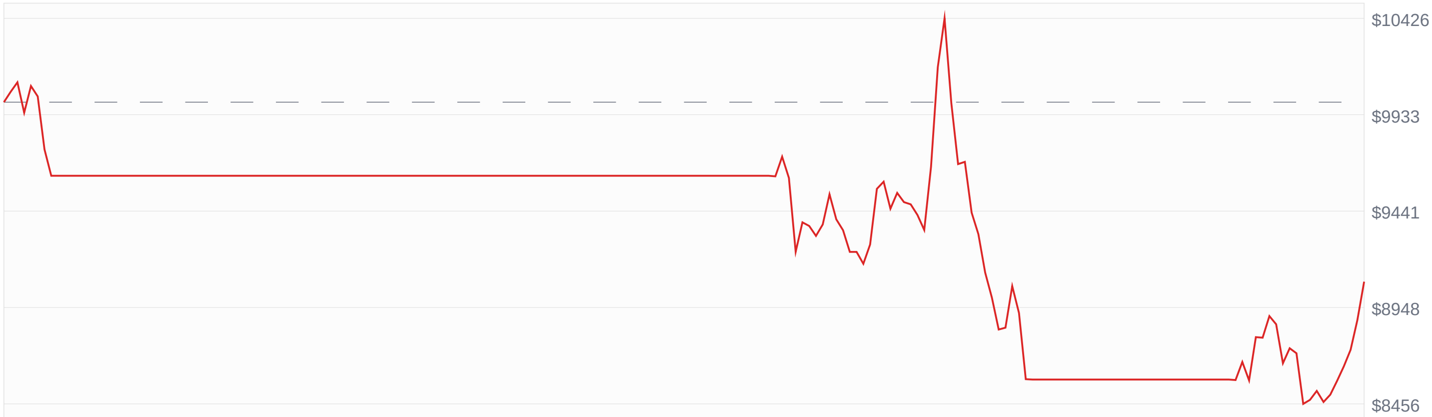
BACKTEST REPORT

Backtest #37459 · MSFT · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
-9.23%	-0.67	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 backtest on MSFT suffered a -9.23% return with a negative Sharpe ratio of -0.67, indicating the strategy lost more than it gained. A mere 33.3% win rate and 3 total trades suggest severe undercapitalization in the simulation, rendering the maximum drawdown of 18.90% statistically insignificant. We cannot draw any reliable conclusions about robustness or risk parameters because the sample size is far too small to support alpha generation claims. The primary next step is to re-run the simulation with a lower transaction cost assumption and a wider lookback period to improve trade frequency. This data currently lacks the depth required for any institutional deployment decision.

ADDITIONAL METRICS

CAGR	**-9.23%**
Sortino Ratio	**-0.38**
Turnover	**5.55x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9080.00**

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