LATINOS TRADING

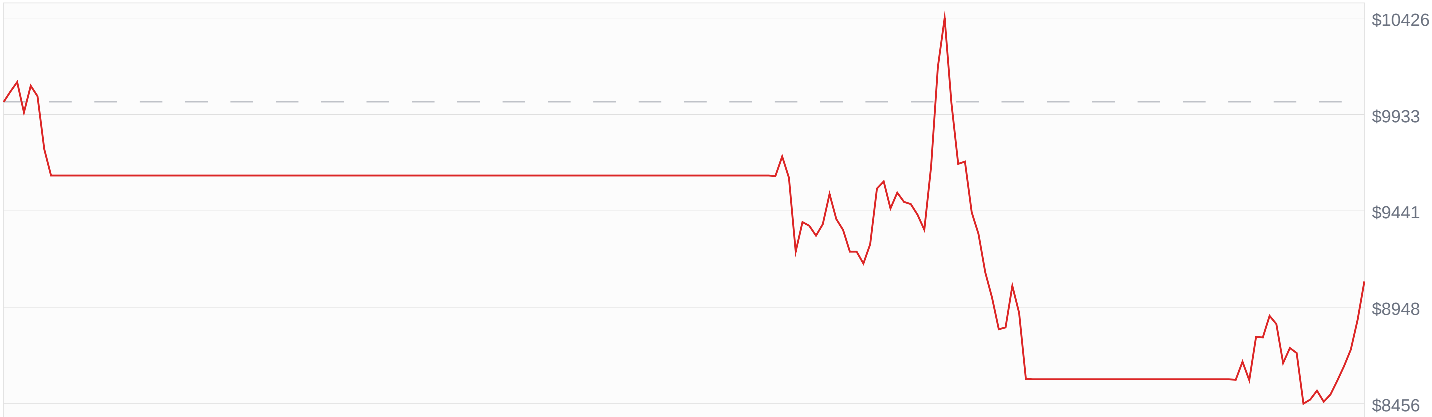
BACKTEST REPORT

Backtest #37544 · MSFT · EVO_GG1RSISNIP_v407

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_v407 backtest on MSFT failed, delivering a -9.23% ROI and a negative Sharpe ratio of -0.67. With only three trades, the sample size is critically insufficient to validate any signal logic, resulting in a win rate of 33.3% and an 18.90% drawdown that likely reflects random noise rather than strategy flaws. Statistical confidence is absent at this stage, meaning the observed losses cannot be reliably projected forward. We must increase the backtest horizon or adjust entry filters to generate enough trade data for meaningful variance reduction. Next, re-run the simulation with expanded time windows to establish a robust distribution of outcomes.

ADDITIONAL METRICS

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