LATINOS TRADING

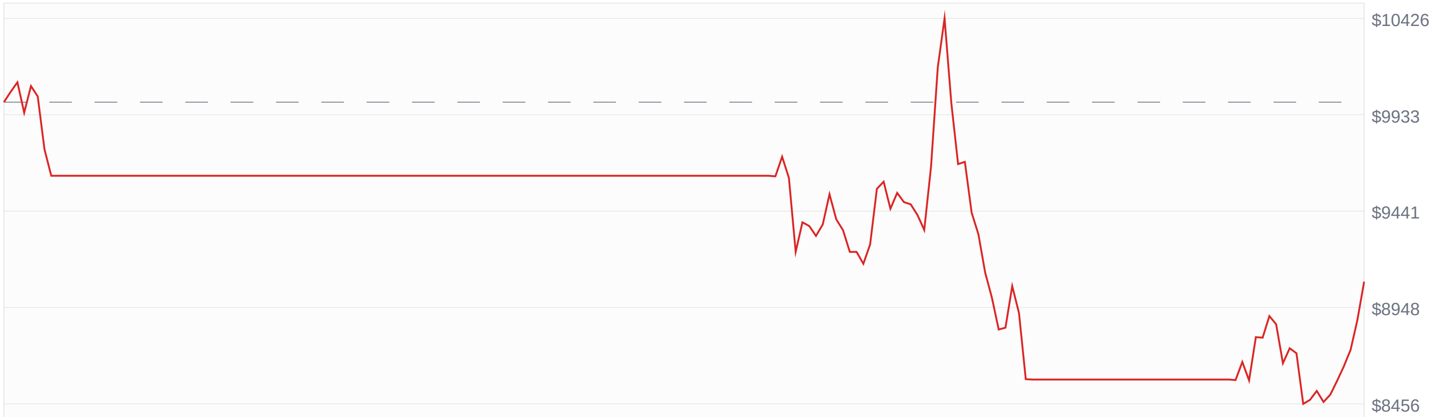
BACKTEST REPORT

Backtest #37729 · MSFT · EVO_GG1RSISNIP_v263

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_v263 backtest on MSFT reveals a severe strategy failure, losing 9.23% capital with a negative Sharpe ratio of -0.67. Only three trades were executed, which is statistically insignificant for any meaningful confidence interval or drawdown assessment. The 33.3% win rate and 18.90% maximum drawdown indicate that the entry logic is currently misaligned with current market volatility. We must immediately widen the sample size by running a longer historical window before deploying any live capital. The next step is to backtest this same logic against a decade of MSFT data to validate whether this poor performance is an anomaly or a structural flaw.

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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