LATINOS TRADING

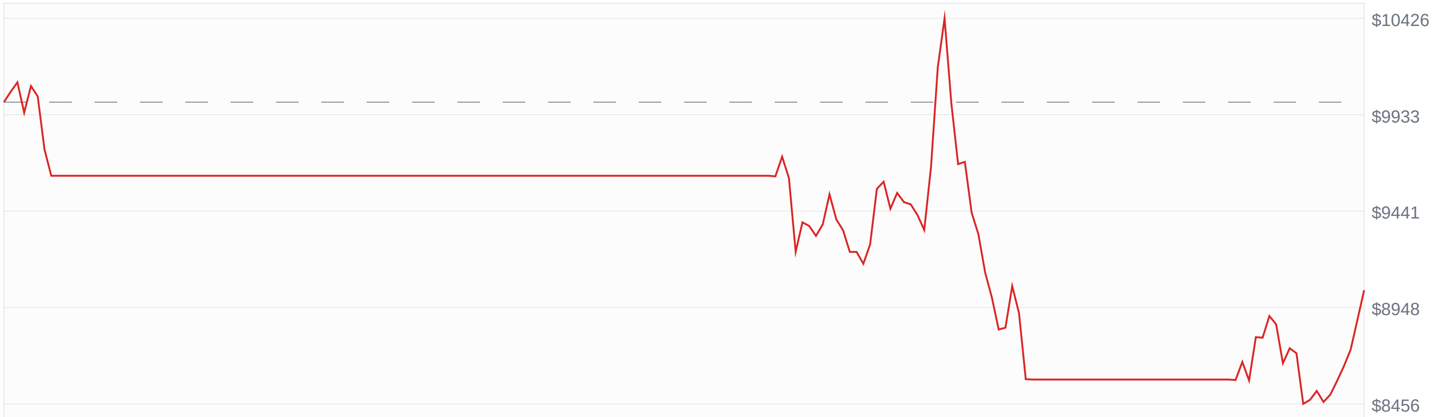
BACKTEST REPORT

Backtest #37841 · MSFT · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest for MSFT using EVO_GG1RSISNIP_v407 reveals a strategy that failed to generate alpha, with a -9.66% loss and a negative Sharpe ratio of -0.71. The sample size of only three trades provides insufficient statistical confidence to validate the logic or rule out random noise. An 18.90% maximum drawdown indicates significant volatility exposure, while a 33.3% win rate suggests the entry signals lack robustness in the current regime. The next step is to widen the backtest period to capture more market cycles and adjust parameters to optimize for a higher win rate before live deployment.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**

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