LATINOS TRADING

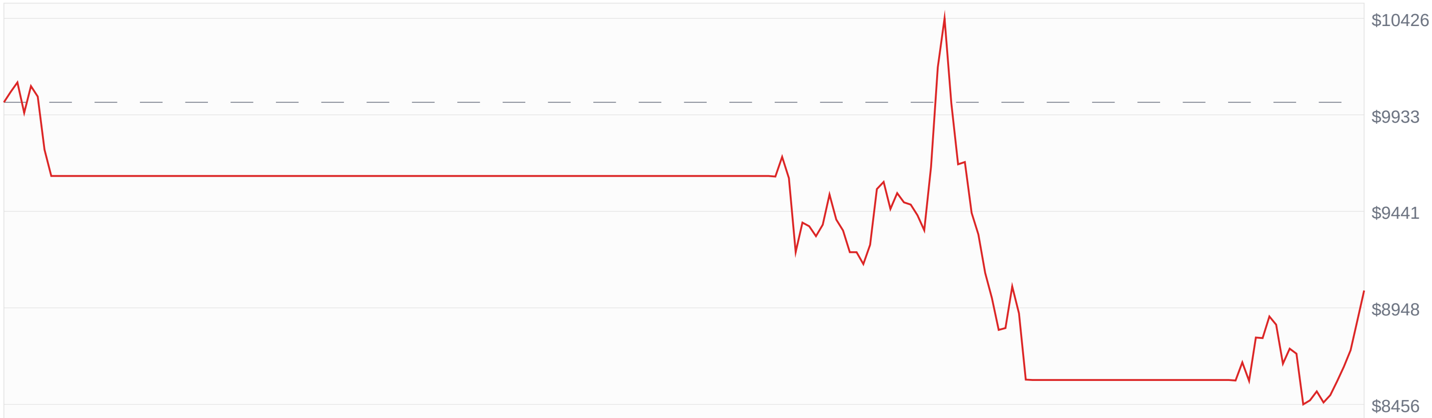
BACKTEST REPORT

Backtest #37842 · 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

The EVO_GG1RSISNIP_v407 backtest on MSFT failed, delivering a -9.66% ROI and a negative Sharpe ratio of -0.71. With only three trades executed, the 33.3% win rate and 18.90% maximum drawdown lack statistical significance and likely reflect parameter overfitting rather than genuine alpha. The strategy clearly lacks robustness in current volatility regimes, as evidenced by the inability to preserve capital over this short sample. Immediate action requires broadening the test to hundreds of trades across multiple equity sectors to validate or reject the signal logic. Until the sample size increases, this configuration is statistically unreliable for institutional 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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