LATINOS TRADING

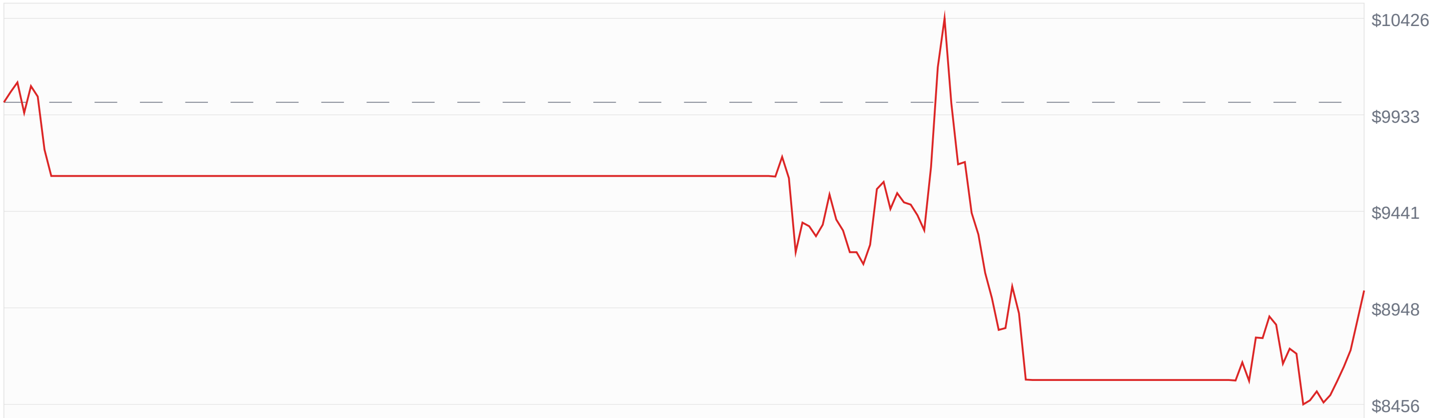
BACKTEST REPORT

Backtest #37896 · MSFT · EVO_GG1RSISNIP_v71

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_v71 backtest on MSFT failed, delivering a -9.66% ROI with a -0.71 Sharpe ratio and an 18.90% maximum drawdown across only three trades. Such a narrow sample size provides statistically insignificant confidence, rendering the poor performance unrepresentative of the strategy's true edge. The high drawdown suggests aggressive risk parameters that require immediate recalibration or a stricter entry filter. We must expand the test window to capture more market regimes before deploying live capital.

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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