LATINOS TRADING

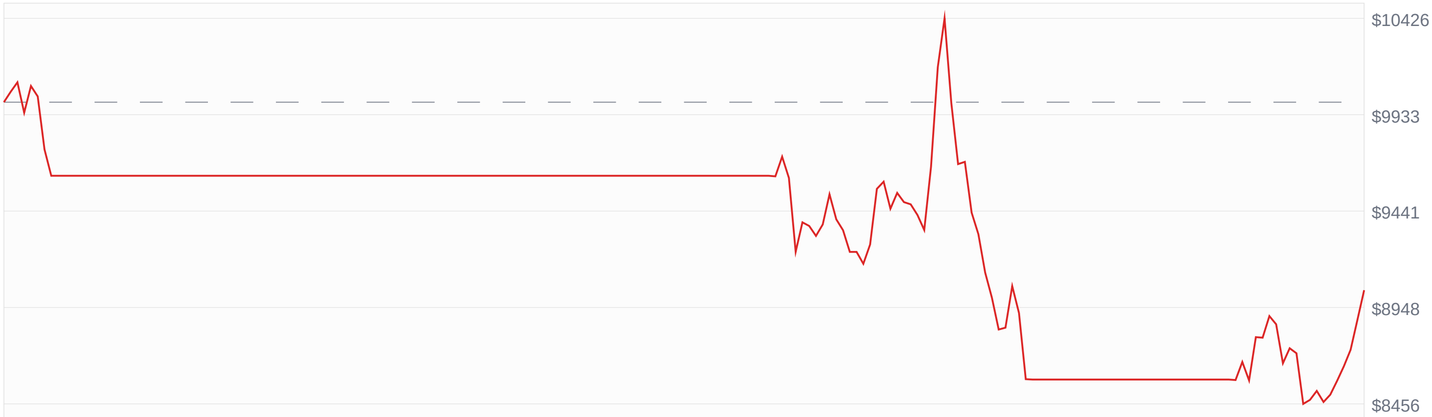
BACKTEST REPORT

Backtest #37936 · MSFT · EVO_GG1RSISNIP_v387

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_v387 strategy on MSFT failed, delivering a -9.66% ROI with a negative Sharpe of -0.71 and a max drawdown of 18.90%. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate unreliable for any forward-looking inference. The severe drawdown suggests the entry logic lacks robustness in the current market regime or is simply overfitted to noise. A prudent next step is to expand the backtest horizon to capture more market cycles or adjust entry filters to reduce frequency before redeploying capital. This result highlights the necessity of larger datasets to validate strategy viability.

ADDITIONAL METRICS

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