LATINOS TRADING

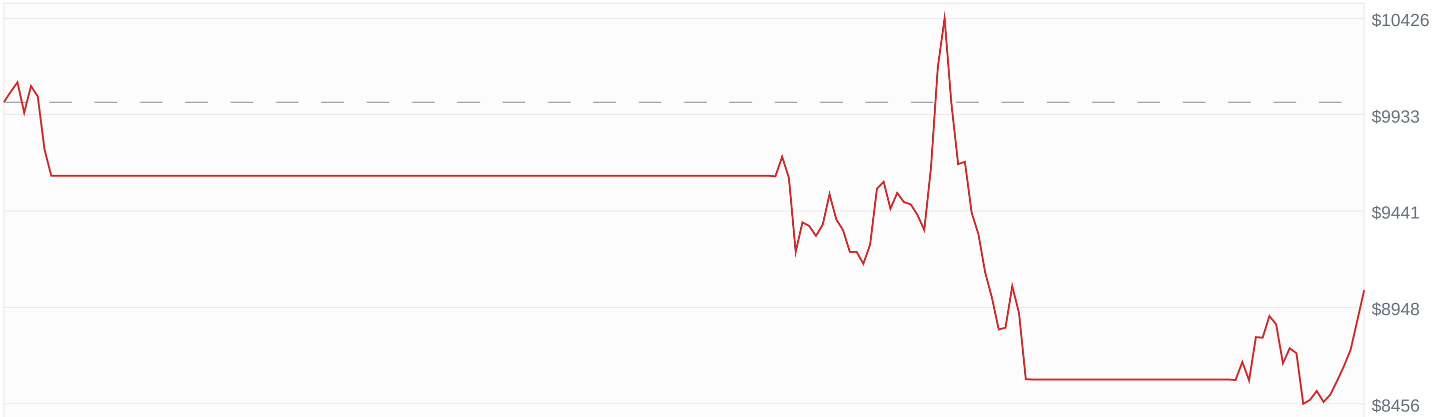
BACKTEST REPORT

Backtest #38001 · MSFT · EVO_GG1RSISNIP_v348

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_v348 strategy failed on MSFT, delivering a -9.66% return and -0.71 Sharpe ratio with only three trades. Such a minuscule sample size renders any statistical significance meaningless, as a single outlier could dictate the entire equity curve. The 33.3% win rate and 18.90% maximum drawdown suggest the entry logic lacks robustness against current market volatility. We must run a larger parameter sweep to filter noise before deeming this approach non-viable.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.