LATINOS TRADING

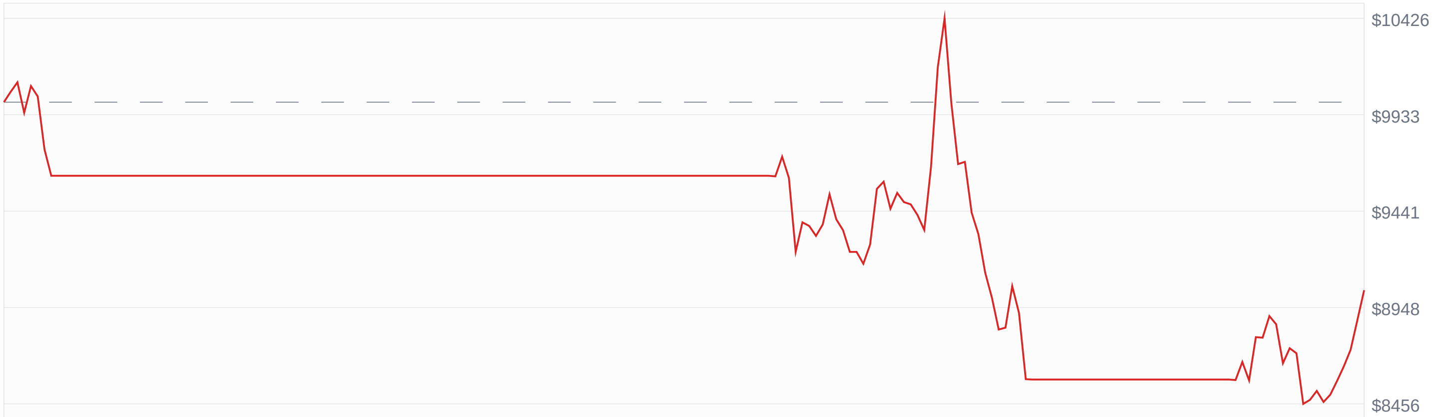
BACKTEST REPORT

Backtest #38107 · MSFT · EVO_GG1RSISNIP_v357

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_v357 backtest on MSFT shows a -9.66% ROI and a negative Sharpe ratio of -0.71, indicating the strategy lost money while penalized for volatility. With only three trades executed, the statistical signal is too weak to draw reliable conclusions about performance or risk parameters. The severe 18.90% maximum drawdown suggests the entry logic failed to identify optimal timing within the recent volatility regime. Further sample size expansion through extended historical testing or parameter optimization is required before deploying live capital. This approach remains strictly educational and does not constitute specific investment advice.

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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