LATINOS TRADING

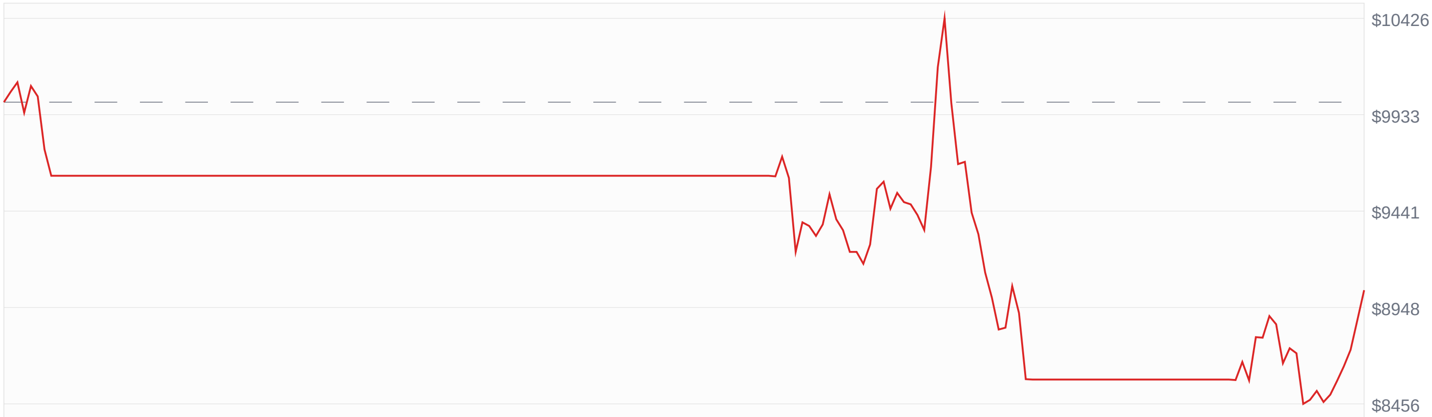
BACKTEST REPORT

Backtest #38382 · MSFT · EVO_GG1RSISNIP_v65

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_v65 backtest on MSFT produced a -9.66% ROI with a -0.71 Sharpe ratio, signaling a clear failure to capture upside during the sample period. With only three trades executed and a max drawdown of 18.90%, the statistical confidence in these metrics is negligible due to insufficient sample size. The strategy failed to generate sufficient winning trades, as evidenced by a mere 33.3% win rate that quickly eroded the initial capital. This underperformance suggests the signal logic is misaligned with current market volatility or requires stricter entry filters. The immediate next step is to expand the backtest window to at least 100 trades or recalibrate the stop-loss logic to prevent such deep drawdowns.

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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