LATINOS TRADING

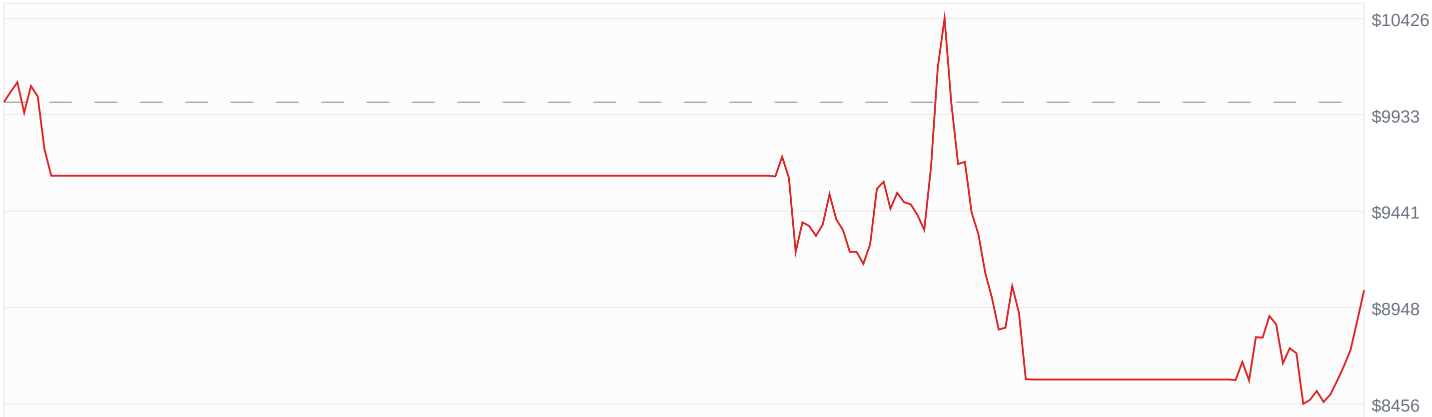
BACKTEST REPORT

Backtest #38641 · MSFT · EVO_GG1RSISNIP_v913

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_v913 backtest on MSFT produced a -9.66% return with a Sharpe ratio of -0.71, indicating severe underperformance. A win rate of 33.3% across only three trades suggests the strategy is too fragile to generate statistical confidence. The 18.90% maximum drawdown highlights significant risk exposure that contradicts standard institutional risk limits. This result likely reflects overfitting to a very narrow sample size rather than a genuine market inefficiency. The immediate next step is to expand the test window to at least 100 trades before considering any parameter adjustments.

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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