LATINOS TRADING

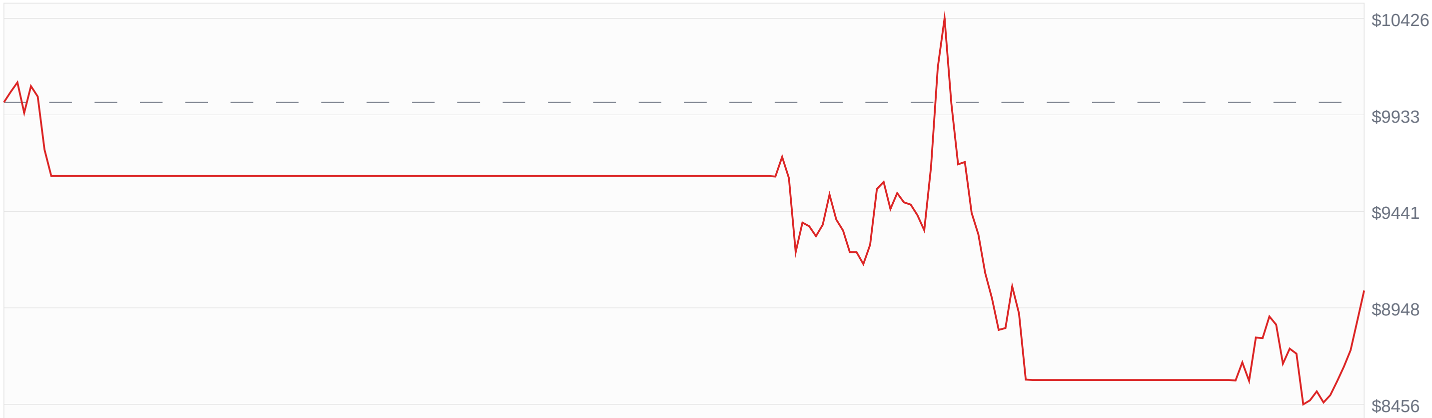
BACKTEST REPORT

Backtest #38708 · MSFT · EVO_GG1RSISNIP_v1476

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_v1476 backtest on MSFT is a statistical outlier driven by only three trades, rendering the -9.66% ROI and -0.71 Sharpe ratio meaningless for live deployment. Such a sparse sample size prevents any reliable inference of the strategy's true performance or risk profile, as a single trade swing could entirely flip the results. The 18.90% maximum drawdown suggests significant volatility exposure, but this figure lacks context without a larger trade history to smooth the equity curve. We must expand the testing window or adjust entry filters to generate sufficient trade frequency before considering this strategy viable. The immediate next step is to re-run the simulation with a wider date range or stricter criteria to validate statistical

ADDITIONAL METRICS

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