LATINOS TRADING

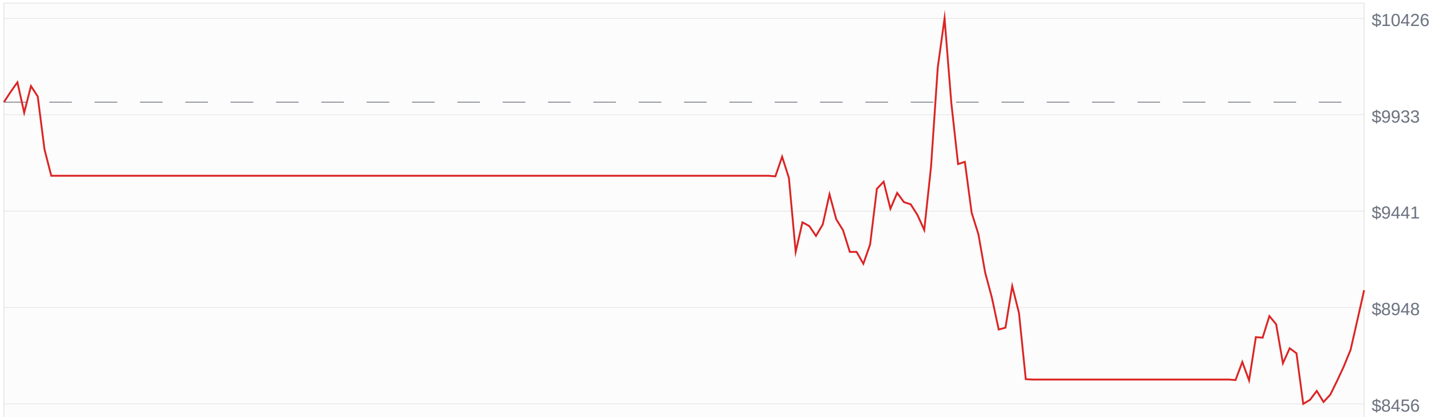
BACKTEST REPORT

Backtest #38738 · MSFT · EVO_GG1RSISNIP_v915

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_v915 backtest on MSFT produced a -9.66% return with a negative Sharpe ratio of -0.71, indicating a failing strategy in this specific sample. With only three executed trades, the statistical confidence is negligible, rendering the 33.3% win rate and 18.90% maximum drawdown unreliable indicators of true performance. The strategy likely failed to adapt to recent market volatility or entered positions against the prevailing trend. Immediate next steps involve increasing the backtest interval to capture more data points and recalibrating entry thresholds to filter out low-probability setups. Further analysis requires running a larger simulation before considering any live deployment.

ADDITIONAL METRICS

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