LATINOS TRADING

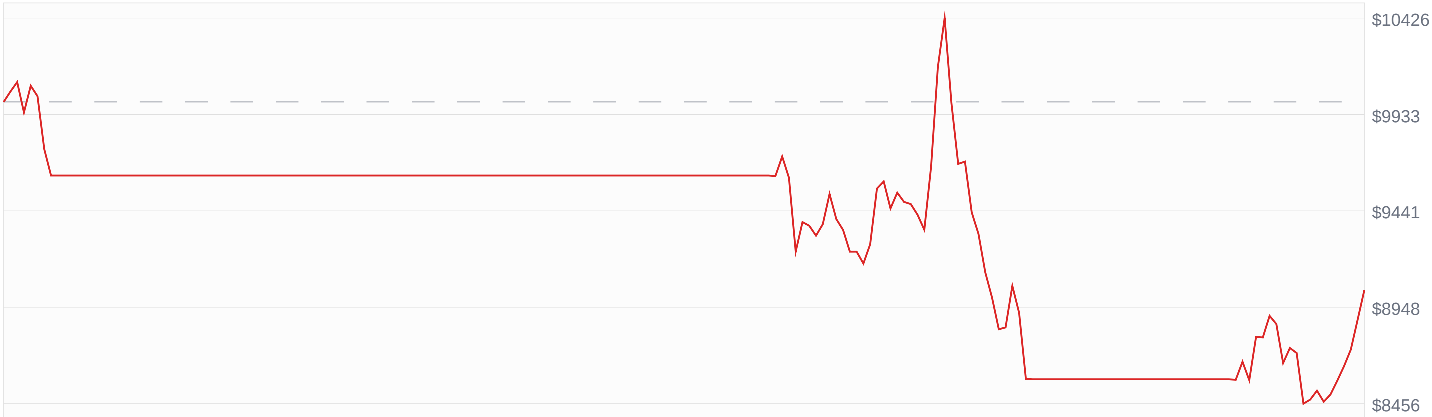
BACKTEST REPORT

Backtest #38894 · MSFT · EVO_GG1RSISNIP_v930

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_v930 strategy generated a -9.66% return on MSFT, yielding a negative Sharpe ratio of -0.71 and a maximum drawdown of 18.90%. With only three trades executed, the statistical significance is negligible, rendering the 33.3% win rate insufficient for institutional deployment. The strategy failed to capture the asset's momentum, resulting in a final capital of $9,036.55. Given the tiny sample size, the observed underperformance cannot yet be attributed to structural flaws in the logic. A concrete next step is to expand the backtest horizon to at least 500 trades to validate if the poor performance is a sample anomaly or a genuine regime mismatch.

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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