LATINOS TRADING

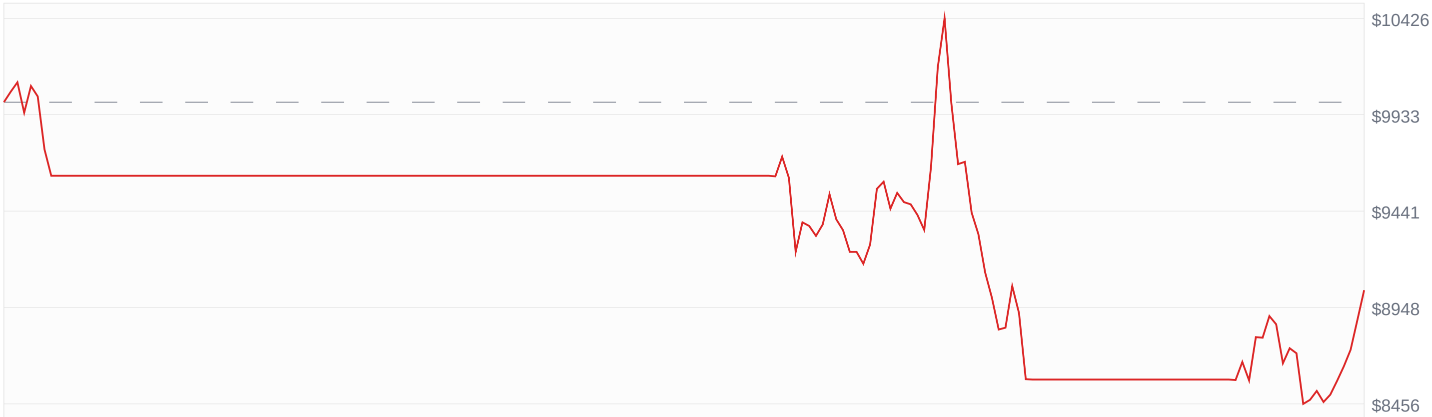
BACKTEST REPORT

Backtest #38956 · MSFT · EVO_GG1RSISNIP_v935

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 backtest for MSFT using the EVO_GG1RSISNIP_v935 strategy shows a -9.66% loss with a negative Sharpe of -0.71, indicating the approach failed to generate alpha on this sample. A win rate of 33.3% across only three trades provides insufficient statistical confidence to validate the signal logic or confirm market inefficiencies. The 18.90% drawdown suggests poor risk management, likely due to oversized positions or inadequate stop-loss placement during volatility. To improve robustness, we must expand the sample size by running a forward test with stricter entry filters and reduced position sizing before 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**

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