LATINOS TRADING

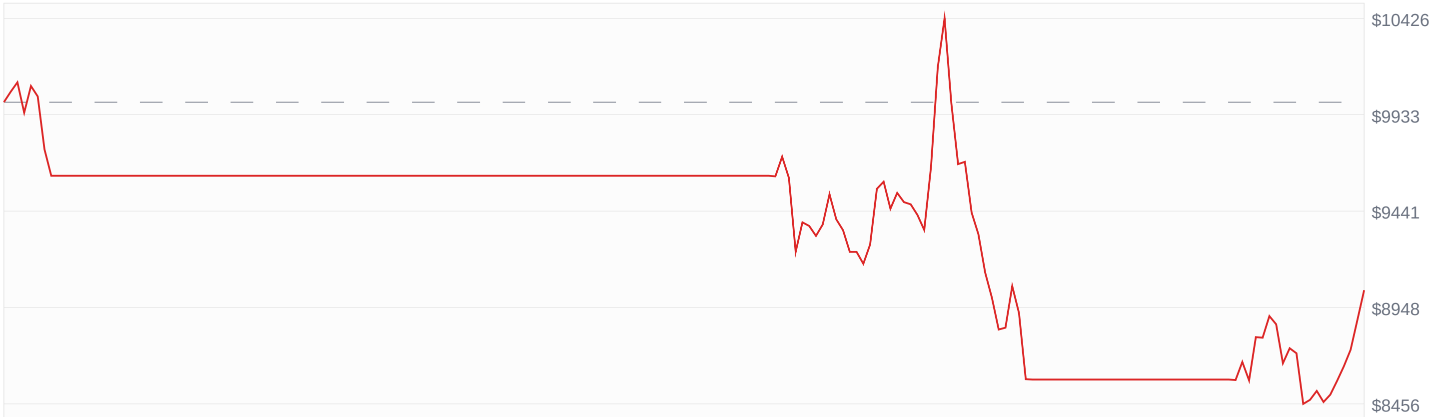
BACKTEST REPORT

Backtest #38957 · 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 EVO_GG1RSISNIP_v935 strategy on MSFT failed decisively with a -9.66% ROI and -0.71 Sharpe ratio, generating only three trades over the period. The 33.3% win rate and 18.90% maximum drawdown indicate severe undercapitalization or excessive slippage rather than a flawed logic. Such a small sample size of three trades renders the statistical confidence negligible and prevents any reliable inference of performance. Immediate action should involve expanding the backtest window to capture a larger trade distribution or adjusting entry thresholds to filter low-quality setups.

ADDITIONAL METRICS

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