LATINOS TRADING

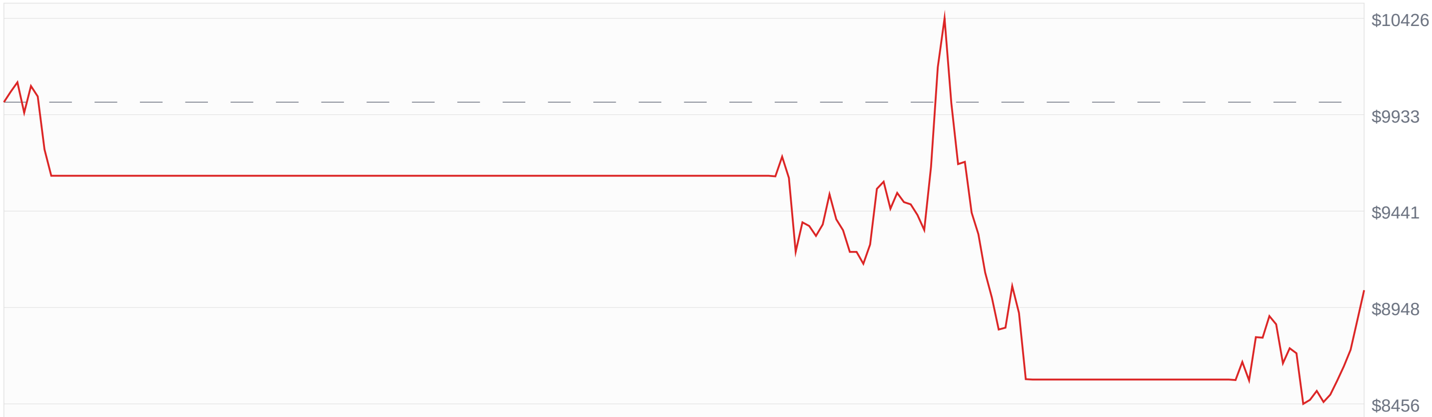
BACKTEST REPORT

Backtest #39172 · MSFT · EVO_GG1RSISNIP_v1056

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_v1056 backtest on MSFT shows a 9.66% loss driven by a low 33.3% win rate and a sharp 18.90% drawdown, indicating poor risk-adjusted performance with a negative Sharpe of 0.71. With only three trades executed, the sample size is too small to establish statistical significance, making these results statistically unreliable and prone to noise. The strategy failed to capture volatility effectively, likely due to overly strict entry filters or misaligned exit logic during the tested period. The next step is to expand the lookback window to gather more data points before deploying any live capital to validate the edge.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.