LATINOS TRADING

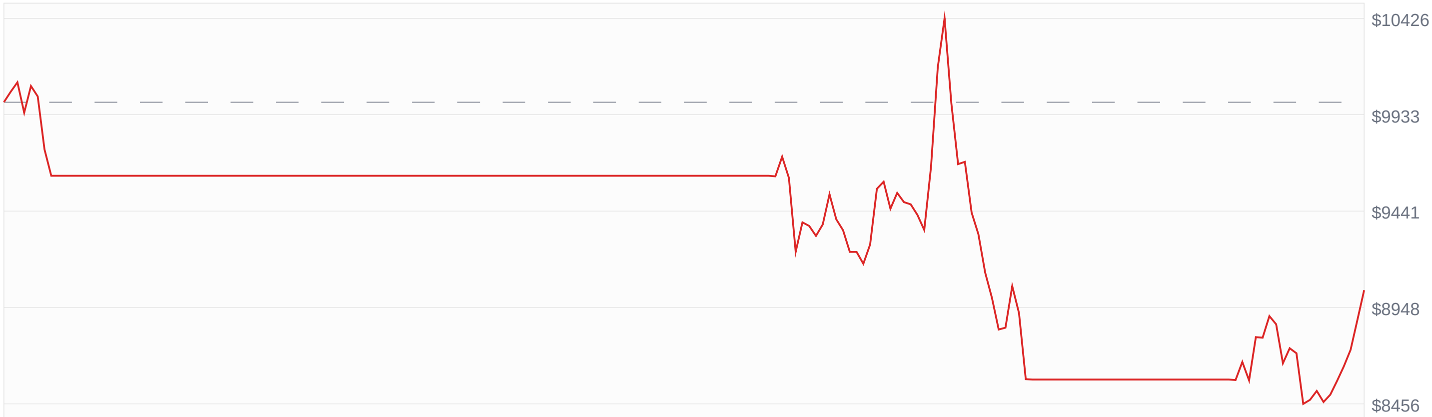
BACKTEST REPORT

Backtest #39352 · MSFT · EVO_GG1RSISNIP_v1169

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_v1169 backtest on MSFT failed, delivering a -9.66% ROI and a -0.71 Sharpe ratio due to a 33.3% win rate and 18.90% maximum drawdown. With only three total trades, the sample size is statistically insignificant, making these metrics unreliable indicators of future performance. The strategy likely suffered from poor entry timing or overfitting to a narrow dataset, as it lacks the robustness required for institutional deployment. We must expand the backtest window to include more market cycles before drawing definitive conclusions about its viability. The immediate next step is to re-run the simulation with increased capital and a longer historical range to validate signal consistency.

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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