LATINOS TRADING

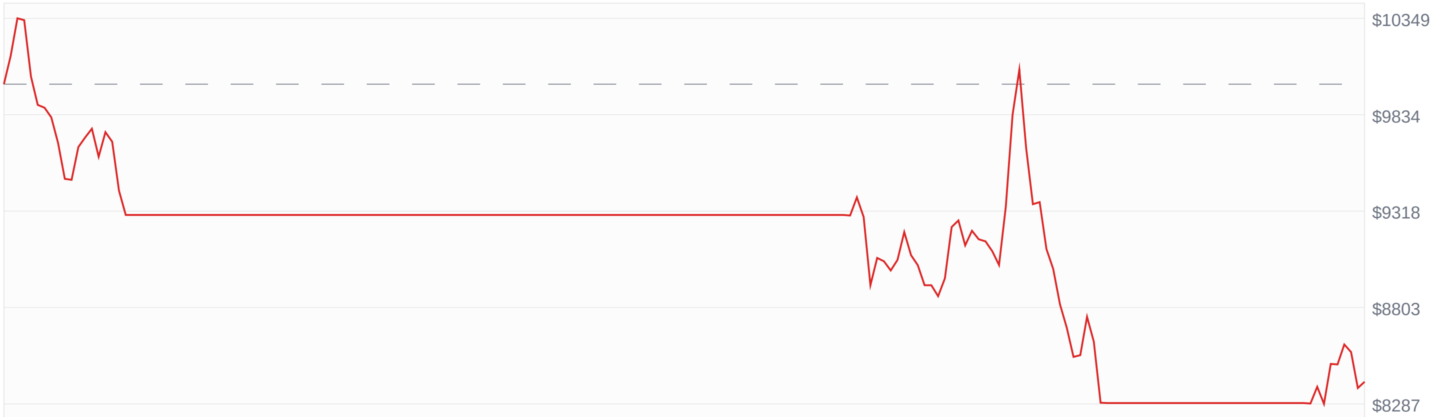
BACKTEST REPORT

Backtest #28134 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 strategy on MSFT posted a -15.97% ROI with a -1.25 Sharpe ratio, indicating significant underperformance relative to the risk-free rate. A 33.3% win rate coupled with a 19.93% max drawdown highlights severe capital preservation failures. Critically, a sample size of only three trades offers zero statistical confidence, rendering the metrics noise rather than signal. The strategy likely overfit to short-term noise without robust trend filtering. Immediate next step is expanding the backtest window to at least 500 trades to validate edge.

ADDITIONAL METRICS

CAGR	-15.97%
Sortino Ratio	-0.75
Turnover	5.36x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8405.37