LATINOS TRADING

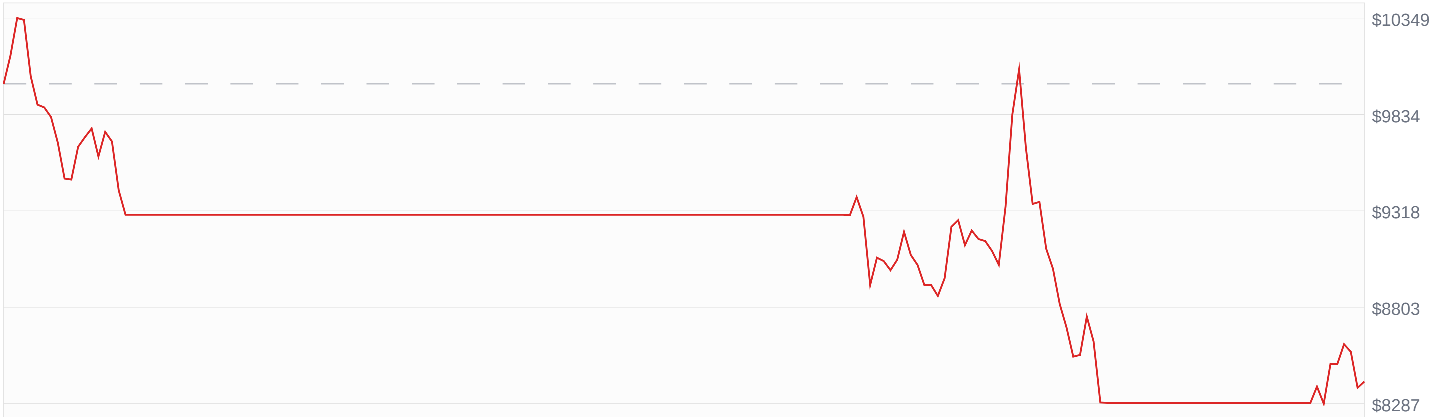
BACKTEST REPORT

Backtest #28882 · MSFT · EVO_GG1RSISNIP_v1151

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_v1151 strategy on MSFT suffered a -15.97% drawdown with a -1.25 Sharpe ratio, indicating severe underperformance relative to risk. A mere 3 total trades provide negligible statistical confidence, rendering the 33.3% win rate meaningless for algorithmic inference. The 19.93% peak-to-trough decline suggests excessive volatility exposure without sufficient reward for the capital deployed. Immediate next steps involve expanding the historical data window to increase sample size and stress-testing parameters against broader market regimes. Do not deploy this logic in live markets until robustness is proven over a significantly larger trade count.

ADDITIONAL METRICS

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