LATINOS TRADING

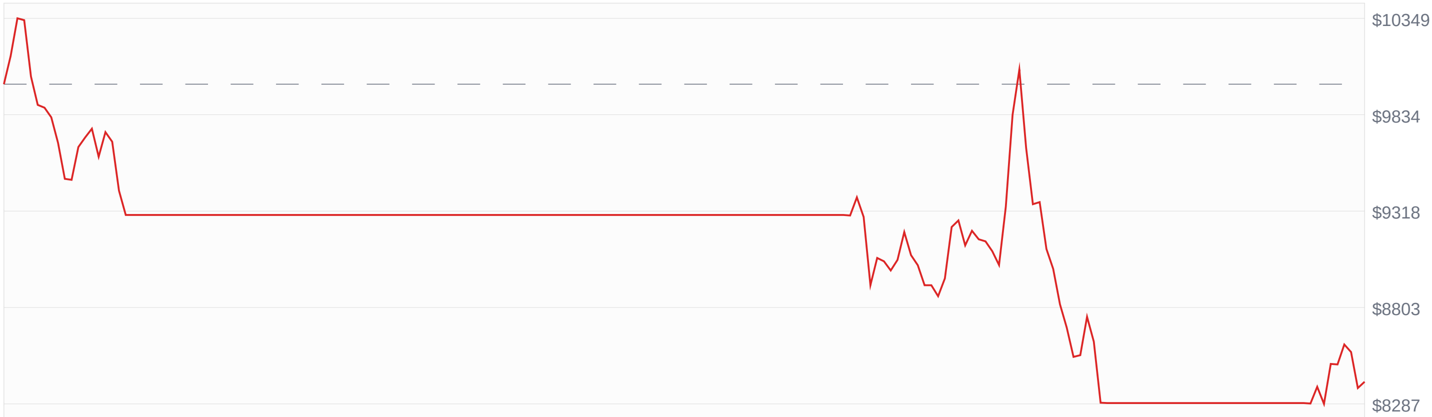
BACKTEST REPORT

Backtest #29271 · MSFT · EVO_GG1RSISNIP_v1249

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_v1249 strategy on MSFT failed catastrophically, yielding a -15.97% ROI and a Sharpe ratio of -1.25. With only three total trades, the 33.3% win rate lacks statistical significance, rendering the 19.93% max drawdown untrustworthy for risk modeling. This sample size is insufficient to validate any edge, making the negative alpha a function of randomness rather than strategy flaw. Immediate next step is to expand the backtest window to capture at least 100 trades for meaningful confidence intervals.

ADDITIONAL METRICS

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

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