LATINOS TRADING

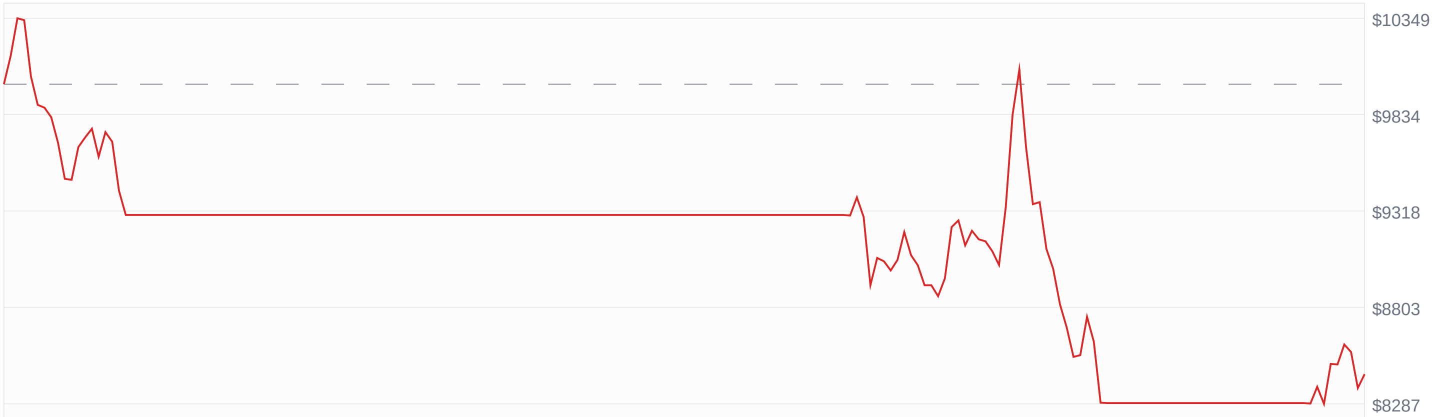
BACKTEST REPORT

Backtest #30027 · MSFT · EVO_GG1RSISNIP_v1464

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1464 strategy suffered a fifteen percent loss with a negative Sharpe ratio, indicating poor risk-adjusted performance. With only three trades and a thirty-three percent win rate, statistical significance is virtually nonexistent for robust conclusions. The nineteen percent drawdown further highlights the fragility of the signal logic under current market conditions. Relying on such a small sample size creates a high risk of overfitting to random noise rather than alpha. Immediate next steps must involve expanding the backtest window to increase trade volume and validate the edge before any live deployment.

ADDITIONAL METRICS

CAGR	**-15.57%**
Sortino Ratio	**-0.72**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8446.01**

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