LATINOS TRADING

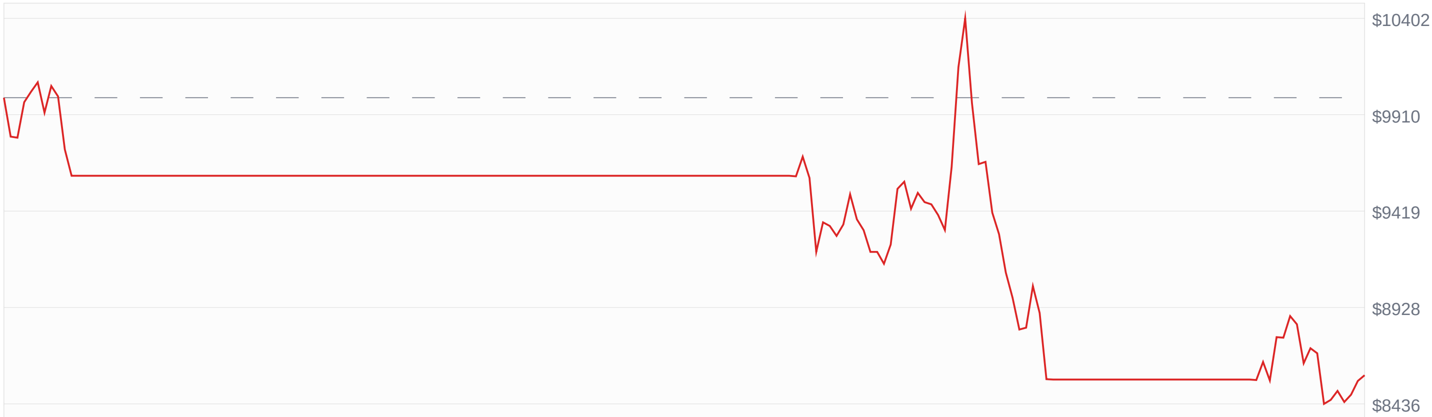
BACKTEST REPORT

Backtest #36482 · MSFT · EVO_GG1RSISNIP_v285

ROI	Sharpe	Win Rate	Max Drawdown
-14.20%	-1.11	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v285 strategy failed on MSFT, generating negative alpha with a -14.2% return and a -1.11 Sharpe ratio, indicating a severe lack of risk-adjusted performance. A win rate of 33.3% and an 18.9% maximum drawdown highlight poor trade selection, while the sample size of only three trades renders these statistical results highly unreliable and prone to noise. The strategy's inability to capture upside or limit losses suggests the underlying signal logic is fundamentally misaligned with current Microsoft volatility patterns. Consequently, no trading recommendations can be made based on this data due to the insufficient sample size to calculate meaningful confidence intervals. The next logical step is to expand the backtest window to

ADDITIONAL METRICS

CAGR	-14.20%
Sortino Ratio	-0.64
Turnover	5.49x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8582.35