LATINOS TRADING

BACKTEST REPORT

Backtest #37434 · MSFT · EVO_GG1RSISNIP_v410

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v410 strategy on MSFT failed statistically, delivering a -9.75% return with a negative Sharpe ratio of -0.72. A mere 3 trades are insufficient to validate any edge, and a 33.3% win rate combined with an 18.90% drawdown suggests the logic lacks robustness. The sample size is too small to distinguish noise from signal, rendering the negative performance inconclusive rather than definitive. Next, I will expand the backtest window to include 100+ trades to determine if the strategy generates alpha or merely overfits historical noise.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**