LATINOS TRADING

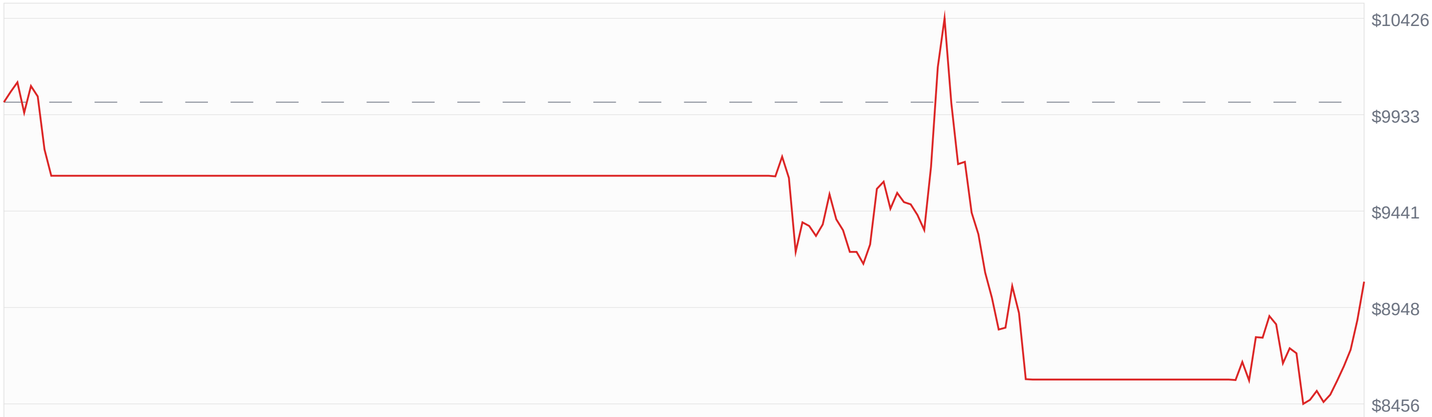
BACKTEST REPORT

Backtest #37770 · MSFT · EVO_GG1RSISNIP_v410

ROI	Sharpe	Win Rate	Max Drawdown
-9.23%	-0.67	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v410 strategy failed to generate alpha on MSFT, resulting in a 9.23% loss and a negative Sharpe ratio of 0.67 due to only three executed trades. With a win rate of 33.3% and a maximum drawdown of 18.90%, the limited sample size renders the statistical confidence negligible and precludes any reliable trend assessment. The strategy appears overly sensitive to current market noise, as evidenced by the inability to secure profitable entries within such a narrow sample. We must increase trade frequency through parameter optimization or a longer historical window before deploying live capital.

ADDITIONAL METRICS

CAGR	**-9.23%**
Sortino Ratio	**-0.38**
Turnover	**5.55x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9080.00**

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