LATINOS TRADING

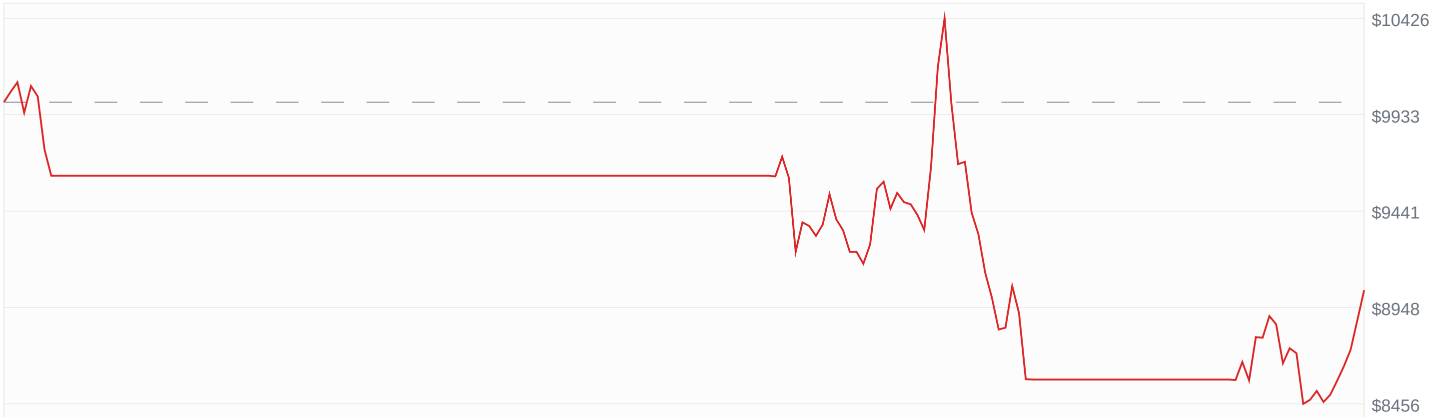
BACKTEST REPORT

Backtest #37819 · MSFT · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 strategy on MSFT failed to generate alpha, recording a -9.66% ROI and a negative Sharpe ratio of -0.71. With only three trades executed, the 33.3% win rate and 18.90% drawdown are statistically insignificant and likely reflect overfitting rather than persistent market inefficiency. The sample size is too small to validate the signal logic, making any conclusion about long-term viability premature and unreliable. A prudent next step is to increase the trade count to at least 50 executions across varied market regimes before deploying capital. Until then, this configuration remains an educational exercise rather than a viable production strategy.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**