LATINOS TRADING

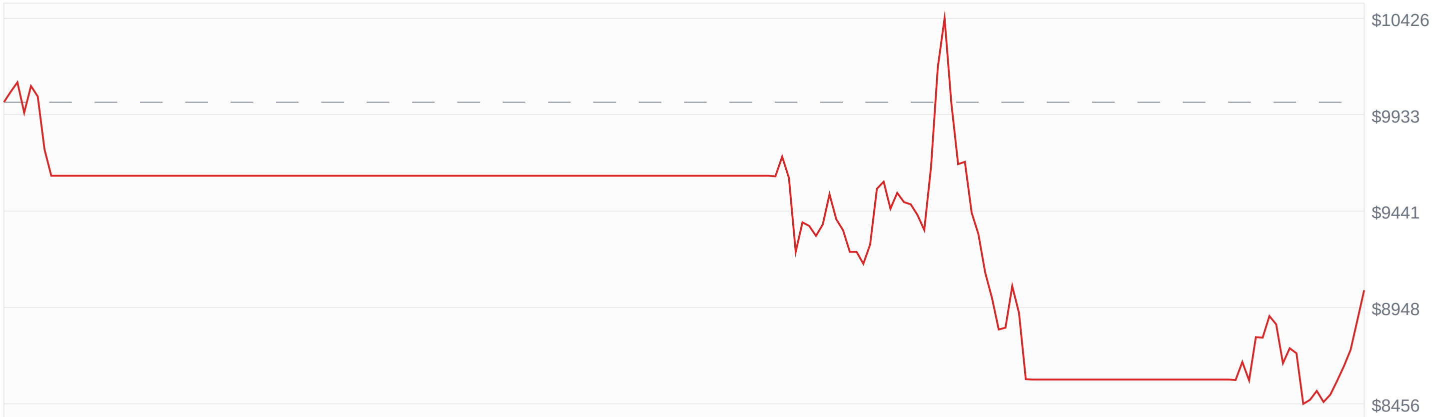
BACKTEST REPORT

Backtest #39052 · MSFT · EVO_GG1RSISNIP_v977

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_v977 strategy on MSFT failed to generate alpha, delivering a -9.66% return with a negative Sharpe ratio of -0.71. The extremely low win rate of 33.3% combined with only three executed trades renders the results statistically insignificant. An 18.90% maximum drawdown indicates poor risk management within the specific market context of Microsoft. Given the minimal sample size, we cannot yet conclude the strategy is flawed, but the current performance is not viable. The immediate next step is to backtest with a longer historical dataset to determine if the failure is due to a specific market regime or inherent logic errors.

ADDITIONAL METRICS

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