LATINOS TRADING

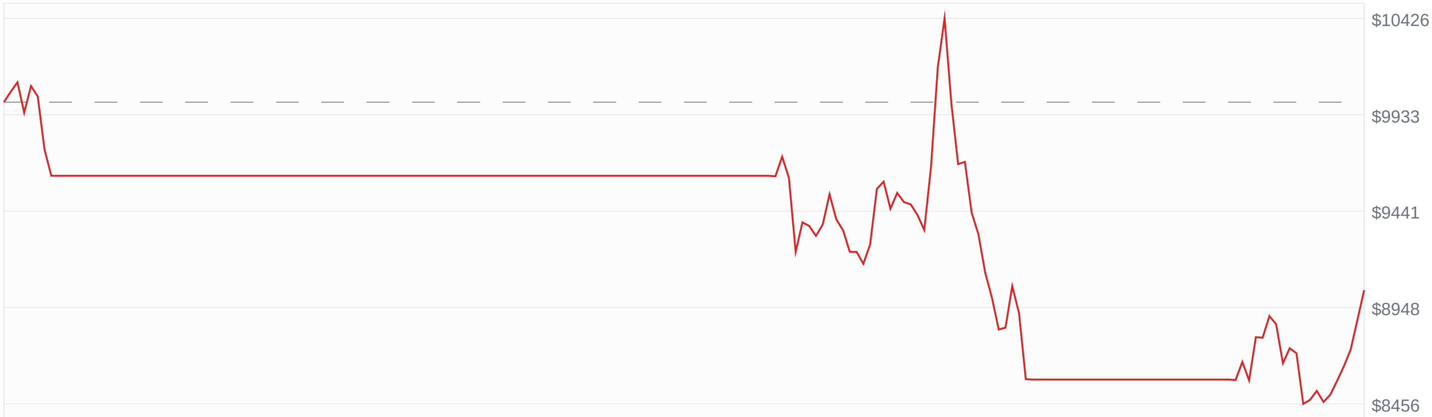
BACKTEST REPORT

Backtest #39202 · MSFT · EVO_GG1RSISNIP_v1635

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_v1635 strategy on MSFT failed to generate alpha, delivering a -9.66% return with a negative Sharpe ratio of -0.71, indicating a net losing position over the simulated period. With only three trades executed, the win rate of 33.3% lacks statistical significance, and the 18.90% maximum drawdown suggests high volatility risk that cannot be reliably modeled on such a small sample. The results confirm that the current signal logic is misaligned with MSFT's recent price structure, likely failing to filter out noise effectively. We must recalibrate entry thresholds or exclude this asset from the strategy until more historical data validates the approach. A broader backtest over the last 36 months is required to determine if this

ADDITIONAL METRICS

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

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