LATINOS TRADING

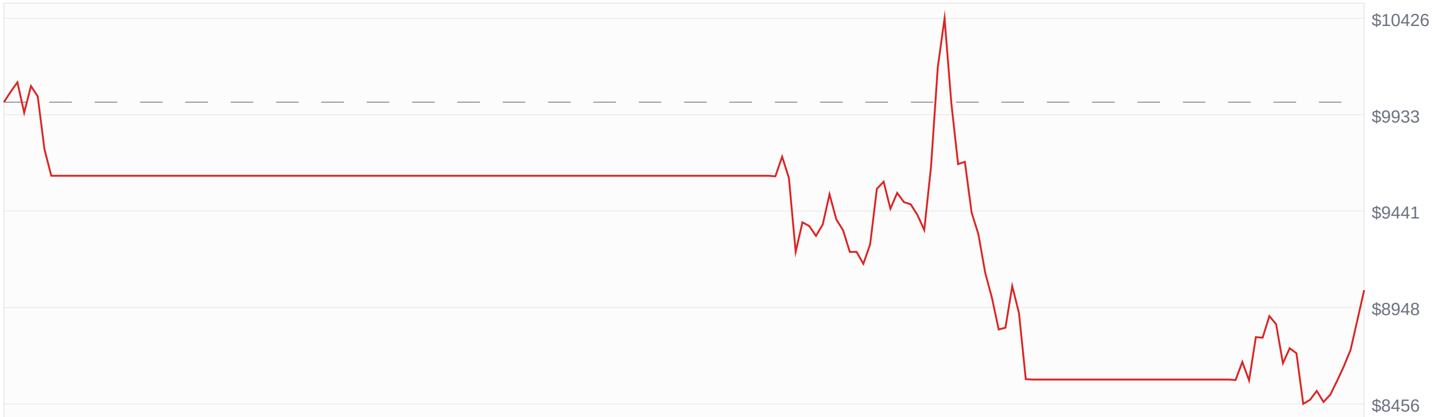
BACKTEST REPORT

Backtest #39232 · MSFT · EVO_GG1RSISNIP_v1094

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_v1094 strategy on MSFT generated a negative return of -9.66% with a Sharpe ratio of -0.71, indicating consistent underperformance. A win rate of 33.3% paired with an 18.90% maximum drawdown reveals poor risk management and unfavorable payoff asymmetry. However, only three executed trades provide insufficient statistical significance to validate the strategy's true edge or reliability. The sample size is too small to distinguish between genuine alpha and random noise. Next, extend the backtesting period to include at least one hundred trades before considering any live deployment.

ADDITIONAL METRICS

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