LATINOS TRADING

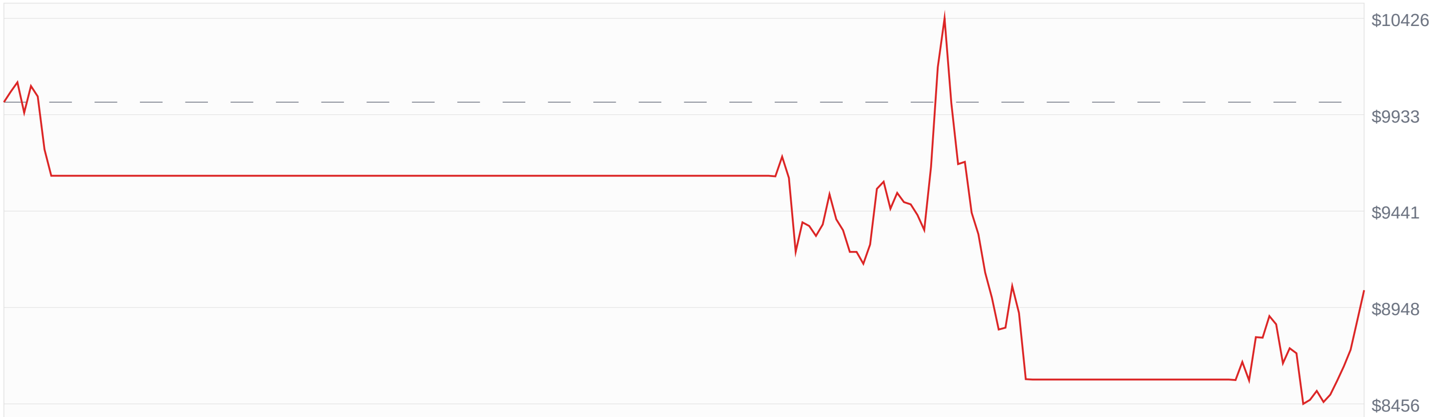
BACKTEST REPORT

Backtest #39262 · MSFT · EVO_GG1RSISNIP_v1114

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_v1114 strategy generated significant negative alpha on MSFT, returning -9.66% with a Sharpe ratio of -0.71. Extremely low trade volume of only three transactions renders the 33.3% win rate statistically insignificant and unrepresentative of true performance. The 18.90% maximum drawdown indicates high volatility exposure that the current logic fails to mitigate effectively. Before optimizing parameters, the sample size must be expanded by testing over a longer historical period to validate signal reliability.

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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