# LATINOS TRADING

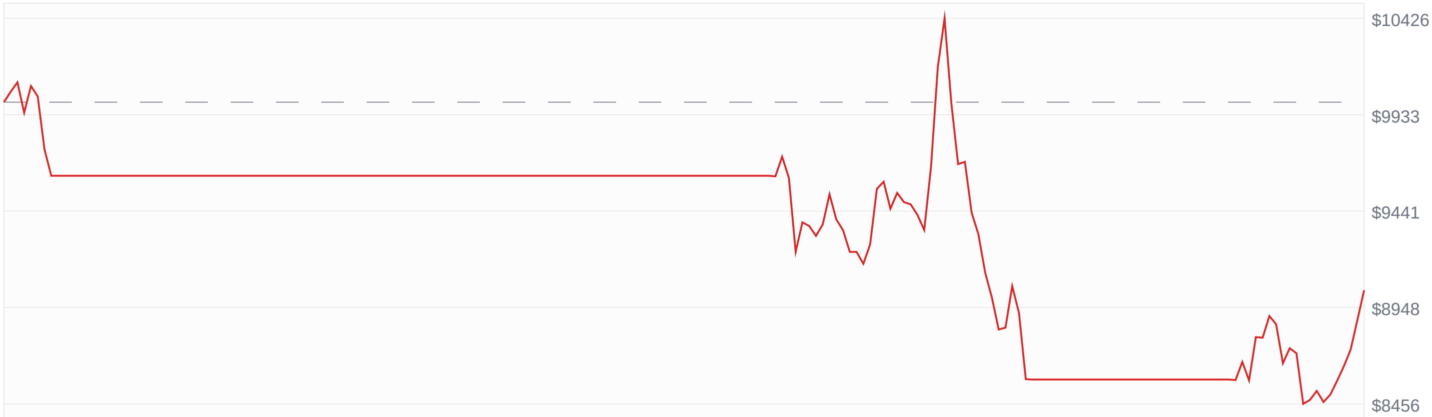
## BACKTEST REPORT

Backtest #45752 · MSFT · EVO_GG1RSISNIP_v357

| 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_v357 strategy on MSFT shows a negative ROI of -9.66% and a Sharpe ratio of -0.71, indicating poor risk-adjusted returns. A win rate of 33.3% and maximum drawdown of 18.90% highlight significant downside exposure with limited upside capture. With only three total trades, the sample size is statistically insignificant, rendering the results unreliable for performance inference. The strategy lacks robustness across market conditions, as evidenced by the negative expectancy per trade. Next, expand the backtest period to at least 100 trades to evaluate statistical significance before any further parameter tuning.

## ADDITIONAL METRICS

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