LATINOS TRADING

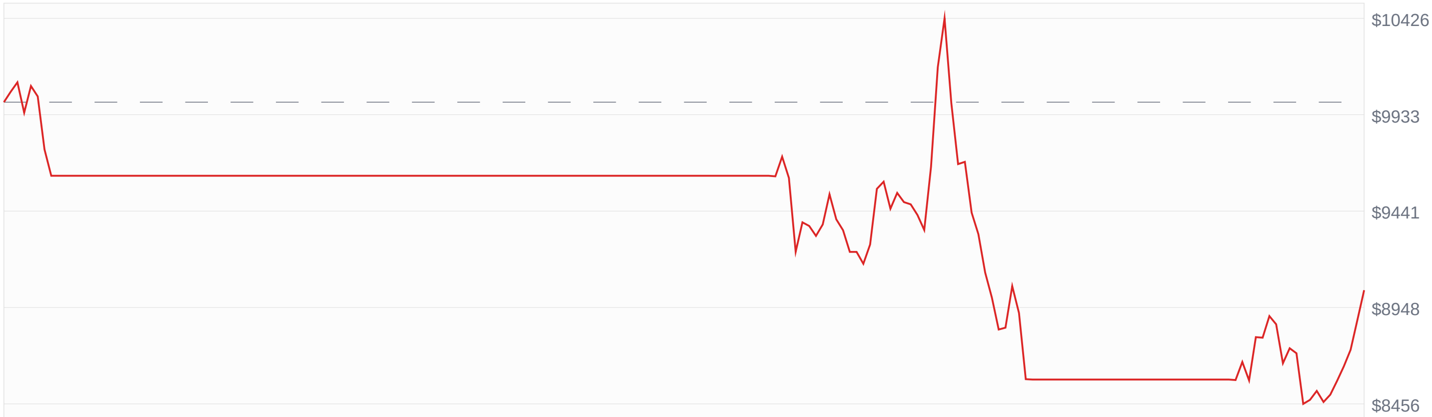
BACKTEST REPORT

Backtest #45813 · MSFT · EVO_GG1RSISNIP_v348

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_v348 strategy on MSFT failed to generate alpha, yielding a negative ROI of -9.66% and a Sharpe ratio of -0.71. With only three trades and a 33.3% win rate, the sample size is statistically insufficient to establish any meaningful confidence in the model's efficacy. The 18.90% maximum drawdown further indicates poor risk management relative to the negative returns observed. The primary failure lies in the signal logic generating low-quality entries that did not capture sufficient upside to offset costs. The immediate next step is to conduct a deeper parameter optimization to refine entry thresholds and improve the risk-reward profile before any further deployment.

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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