LATINOS TRADING

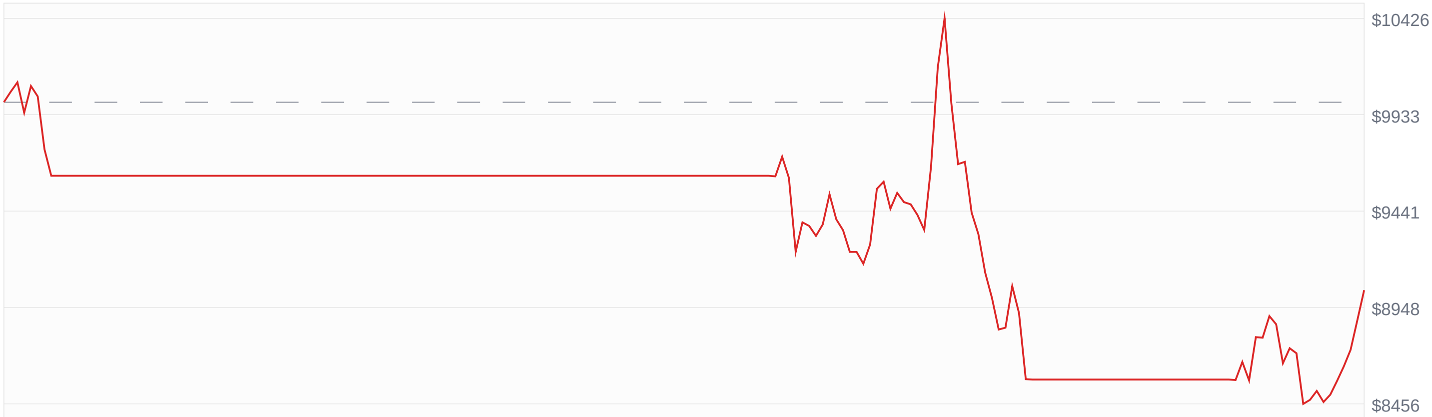
BACKTEST REPORT

Backtest #39994 · MSFT · EVO_GG1RSISNIP_v1422

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_v1422 strategy on MSFT failed to generate alpha, posting a -9.66% ROI and a negative Sharpe ratio of -0.71. With only three total trades, the 33.3% win rate is statistically insignificant, making it impossible to distinguish genuine signal from pure random noise. The 18.90% maximum drawdown further highlights severe risk management inefficiencies relative to the negligible sample size. Do not deploy this configuration live, as the data lacks the statistical power to validate any edge. The immediate next step is to extend the backtest window to at least fifty trades before assessing parameter stability.

ADDITIONAL METRICS

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