LATINOS TRADING

BACKTEST REPORT

Backtest #1662 · MSFT · EVO_GG1RSISNIP_v916

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v916 strategy on MSFT suffered a catastrophic -13.10% ROI with a -1.37 Sharpe ratio, indicating consistent, unmitigated losses. A 0.0% win rate across only three trades signals a fundamental breakdown in signal logic rather than mere variance. The 17.07% maximum drawdown further confirms severe risk exposure with no successful exits to recoup capital. Given the tiny sample size, statistical confidence is near zero, yet the directional failure is unmistakable. The immediate next step is to deprecate this version entirely and audit the entry/exit conditions against current market regimes.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**

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