LATINOS TRADING

BACKTEST REPORT

Backtest #1692 · MSFT · EVO_GG1RSISNIP_v1482

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_v1482 strategy on MSFT suffered a total loss of -13.10%, compounded by a severe -17.07% drawdown and a zero percent win rate. While the three-trade sample size is too small to establish statistical significance, the negative Sharpe ratio of -1.37 signals consistent directional failure rather than random variance. The capital erosion to $8,692.42 suggests the signal logic is fundamentally misaligned with MSFT's current market structure. Immediate next steps require deconstructing the entry logic and stress-testing for regime changes.

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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