LATINOS TRADING

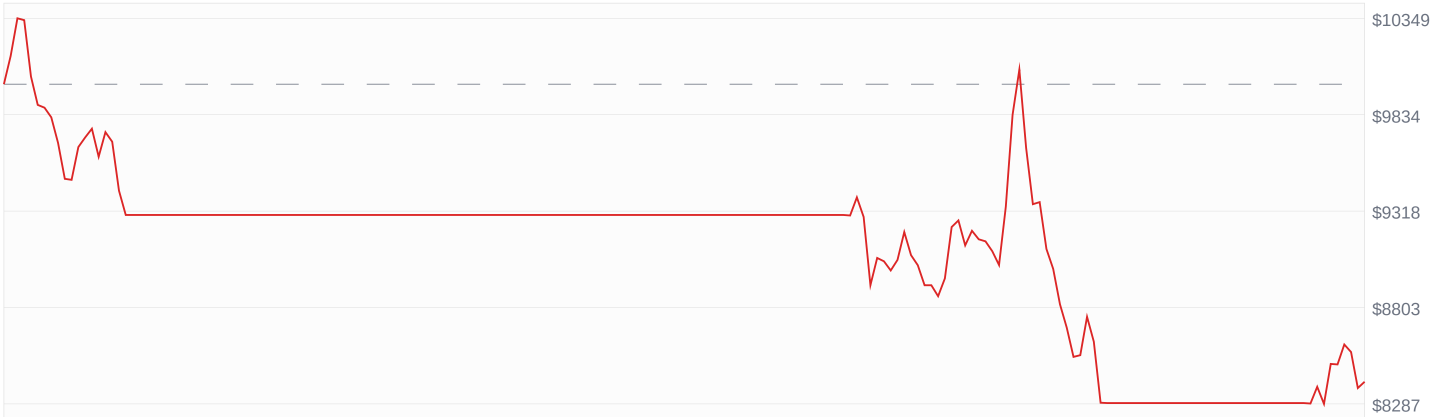
BACKTEST REPORT

Backtest #28243 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy on MSFT suffered a -15.97% ROI with a -1.25 Sharpe ratio, revealing a flawed trend-following logic that gets crushed in MSFT's mean-reverting behavior. The 33.3% win rate across just three trades provides virtually zero statistical confidence, making the -19.93% max drawdown a statistically insignificant but psychologically damaging outlier. The strategy requires a complete overhaul of its entry signals and must be retested over a much larger sample size before considering any live deployment.

ADDITIONAL METRICS

CAGR	-15.97%
Sortino Ratio	-0.75
Turnover	5.36x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8405.37