LATINOS TRADING

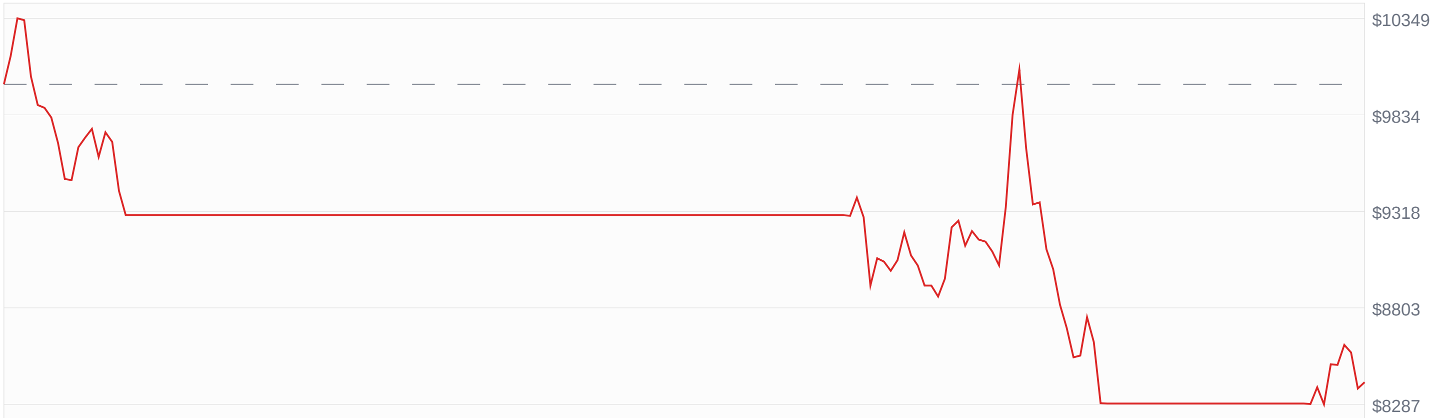
BACKTEST REPORT

Backtest #29021 · MSFT · EVO_GG1RSISNIP_v398

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_v398 strategy on MSFT demonstrates a catastrophic failure with a -15.97% ROI and a -1.25 Sharpe ratio, indicating severe risk-adjusted losses. A dismal 33.3% win rate coupled with a 19.93% maximum drawdown exposes the portfolio to unsustainable equity erosion. Crucially, the statistical significance is virtually nonexistent given only three total trades, rendering the results noise rather than signal. The strategy requires a fundamental overhaul of entry logic and a rigorous parameter search to recover.

ADDITIONAL METRICS

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