LATINOS TRADING

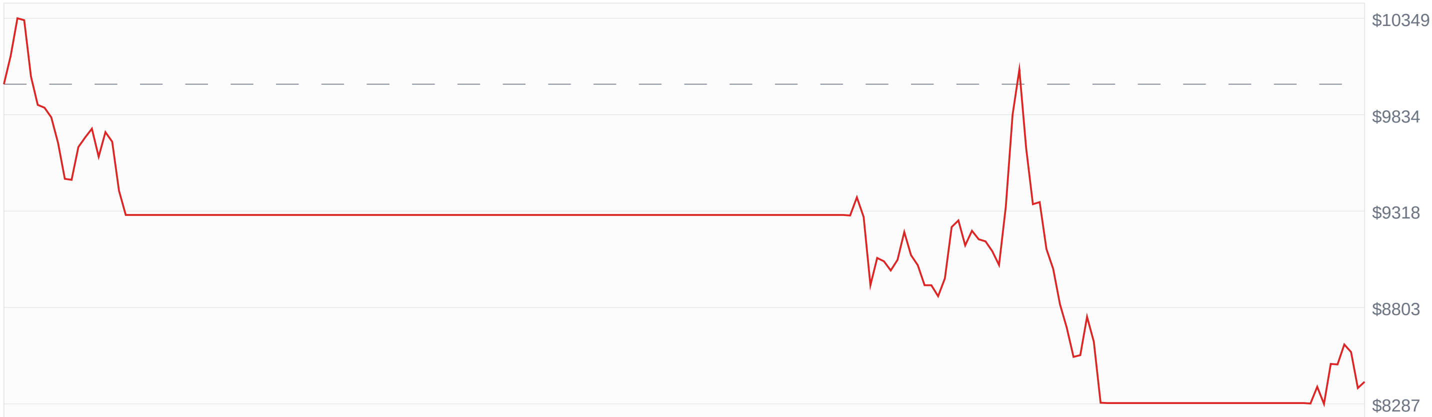
BACKTEST REPORT

Backtest #29138 · MSFT · EVO_GG1RSISNIP_v60

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_v60 strategy on MSFT failed decisively, posting a -15.97% ROI and -1.25 Sharpe ratio with a 19.93% max drawdown. Statistical significance is virtually nonexistent given only three total trades, rendering the 33.3% win rate meaningless for predictive confidence. This small sample size masks potential structural flaws, making it impossible to distinguish between bad luck and a broken signal logic. The strategy requires a complete overhaul of its entry conditions rather than incremental tuning.

ADDITIONAL METRICS

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