LATINOS TRADING

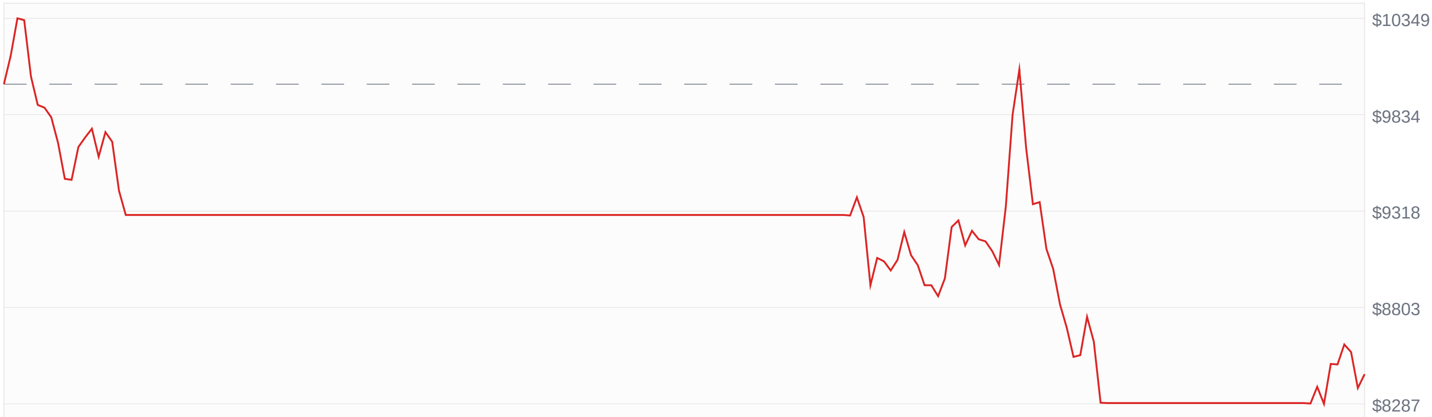
BACKTEST REPORT

Backtest #29892 · MSFT · EVO_GG1RSISNIP_v1405

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically with a negative Sharpe ratio of -1.21 and a massive 19.93% drawdown on just three trades, rendering results statistically meaningless. The 33.3% win rate confirms a structural flaw in signal generation rather than mere bad luck. A sample size this small cannot support any confidence in the EVO_GG1RSISNIP_v1405 logic for MSFT. Immediate deprecation is required to prevent further capital erosion. Refactoring the entry logic is the only viable next step before retesting.

ADDITIONAL METRICS

CAGR	**-15.57%**
Sortino Ratio	**-0.72**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8446.01**