LATINOS TRADING

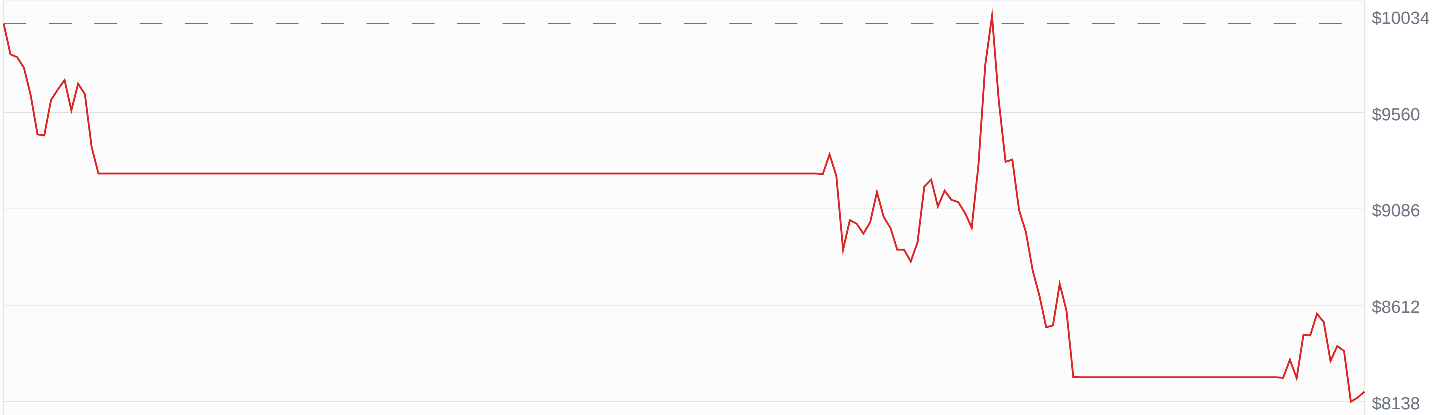
BACKTEST REPORT

Backtest #33250 · MSFT · EVO_GG1RSISNIP_v467

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v467 strategy on MSFT failed catastrophically, losing 18.16% capital with zero winning trades and a Sharpe ratio of -1.47, driven by a single losing entry that erased all gains. With only three total trades executed, the sample size is statistically insignificant, rendering any conclusions about strategy viability premature and prone to high variance noise. The maximum drawdown of 18.90% suggests the position sizing or stop-loss logic is fundamentally misaligned with the asset's volatility profile. Before re-running simulations, we must rigorously debug the signal generation logic to prevent immediate liquidation on the next market cycle.

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**