LATINOS TRADING

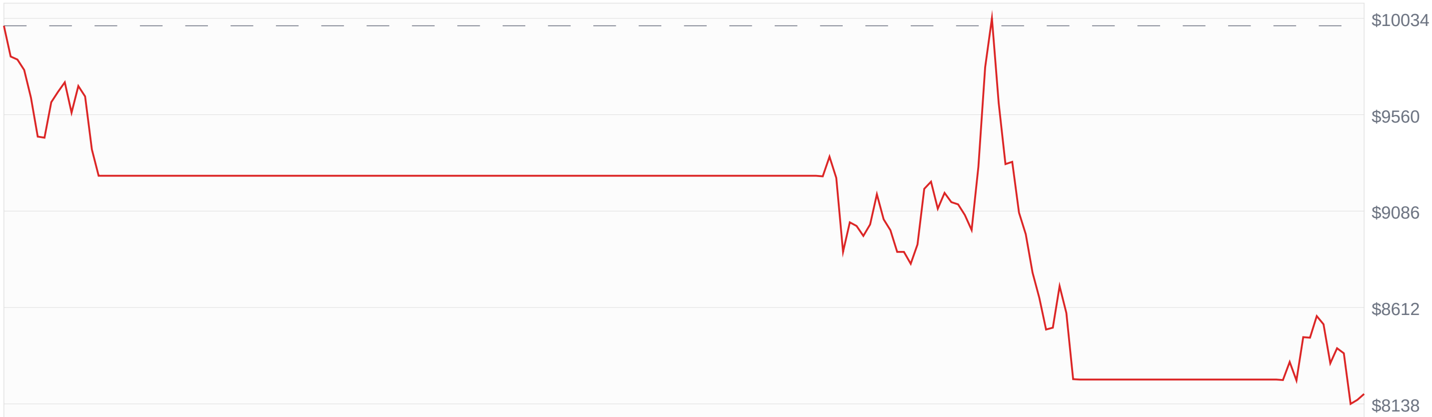
BACKTEST REPORT

Backtest #33377 · MSFT · EVO_GG1RSISNIP_v892

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_v892 strategy on MSFT failed catastrophically in this simulation, achieving a zero percent win rate and negative alpha with a sharp ratio of negative point one four seven. The sample size of only three trades provides statistically negligible confidence, rendering the eighteen point nine percent maximum drawdown an unreliable predictor of live performance. The lack of any winning trades suggests a fundamental flaw in the signal logic or an unfavorable market regime during the backtest period that the model could not navigate. Next, we must inspect the specific entry and exit timestamps to identify if the strategy entered too late or exited too early during high volatility events. This analysis remains educational and does not

ADDITIONAL METRICS

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