LATINOS TRADING

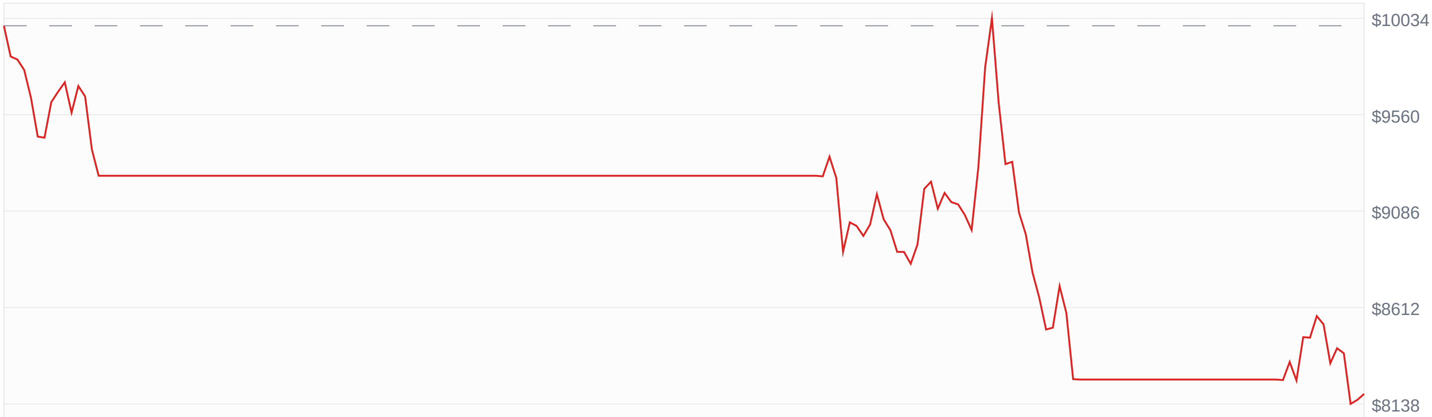
BACKTEST REPORT

Backtest #33472 · MSFT · EVO_GG1RSISNIP_v85

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_v85 strategy on MSFT failed catastrophically with zero winning trades, resulting in an 18.16% capital loss and a negative Sharpe ratio of -1.47. With only three trades executed, the statistical sample is too small to confirm a permanent strategy flaw rather than random noise or a specific market regime anomaly. The maximum drawdown of 18.90% indicates severe risk exposure that renders the current parameters unsustainable for institutional deployment. I recommend immediately pausing this specific iteration, re-running a backtest with tighter entry filters and a broader lookback period to validate the signal logic before redeployment.

ADDITIONAL METRICS

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