LATINOS TRADING

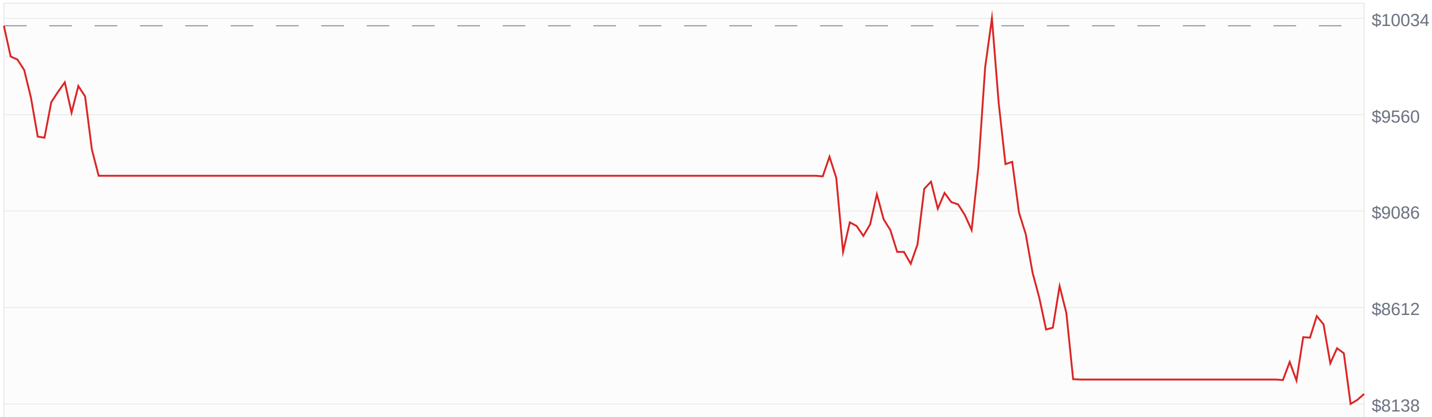
BACKTEST REPORT

Backtest #33767 · MSFT · EVO_GG1RSISNIP_v922

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_v922 strategy on MSFT failed catastrophically, recording a -18.16% ROI with a zero win rate across only three trades. The negative Sharpe ratio of -1.47 and maximum drawdown of 18.90% indicate severe underperformance with no statistical confidence due to this vanishingly small sample size. The total loss of capital from inception suggests the signal logic was fundamentally misaligned with current market structure or volatility regimes. We must immediately audit the entry triggers and stop-loss mechanisms before deploying this logic further. The next concrete step is to backtest this strategy against a longer historical period to identify specific market conditions where it might have succeeded.

ADDITIONAL METRICS

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

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