LATINOS TRADING

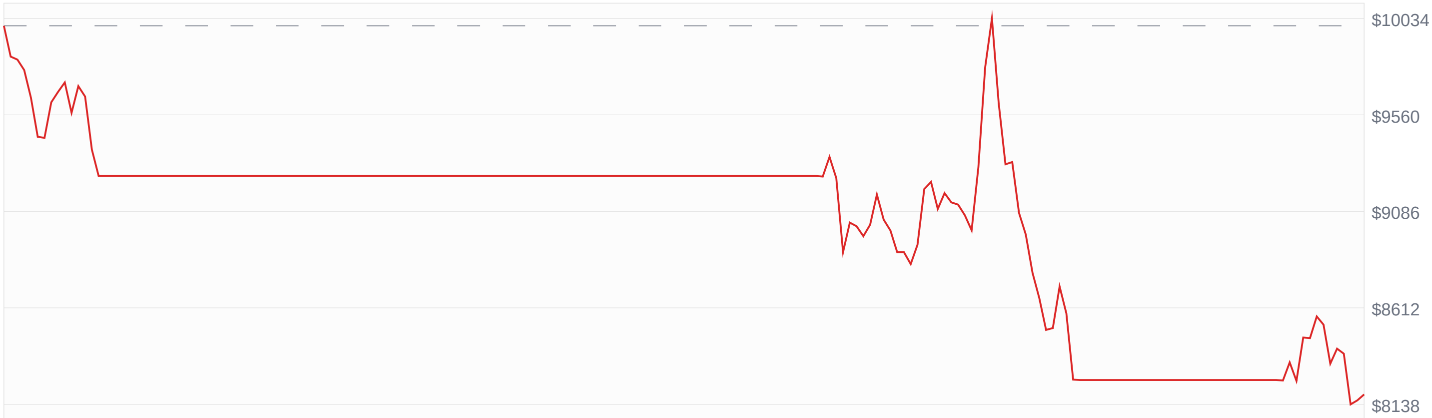
BACKTEST REPORT

Backtest #34532 · MSFT · EVO_GG1RSISNIP_v1073

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_v1073 strategy on MSFT failed catastrophically with a zero percent win rate and a negative Sharpe ratio of -1.47 across only three trades, rendering any statistical confidence meaningless due to the negligible sample size. The severe 18.90 percent maximum drawdown and eighteen point one six percent total loss indicate a fundamental flaw in the entry logic or an inability to navigate recent market volatility. Given the lack of successful signals, the current parameter set is ineffective and requires immediate recalibration before live deployment. The next step is to run an extended backtest with tighter stop-loss parameters and a minimum sample size of one hundred trades to validate robustness.

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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