LATINOS TRADING

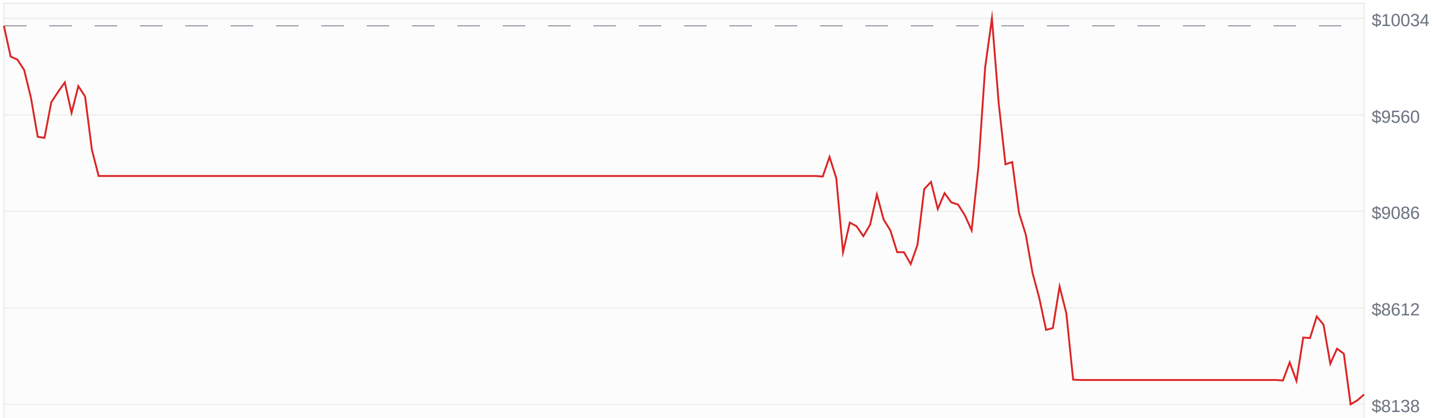
BACKTEST REPORT

Backtest #34992 · MSFT · EVO_GG1RSISNIP_v1219

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_v1219 backtest on MSFT is statistically insignificant, showing zero wins and a catastrophic -18.16% drawdown across only three trades. The negative Sharpe ratio of -1.47 confirms the strategy generated consistent losses rather than capturing alpha during this sample period. With such a limited data set, the poor performance could be an outlier event rather than a systemic flaw in the logic. Immediate next steps require expanding the lookback period or tightening entry filters to validate whether the strategy can survive extended market regimes. This analysis serves strictly as educational insight and does not constitute investment advice.

ADDITIONAL METRICS

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