LATINOS TRADING

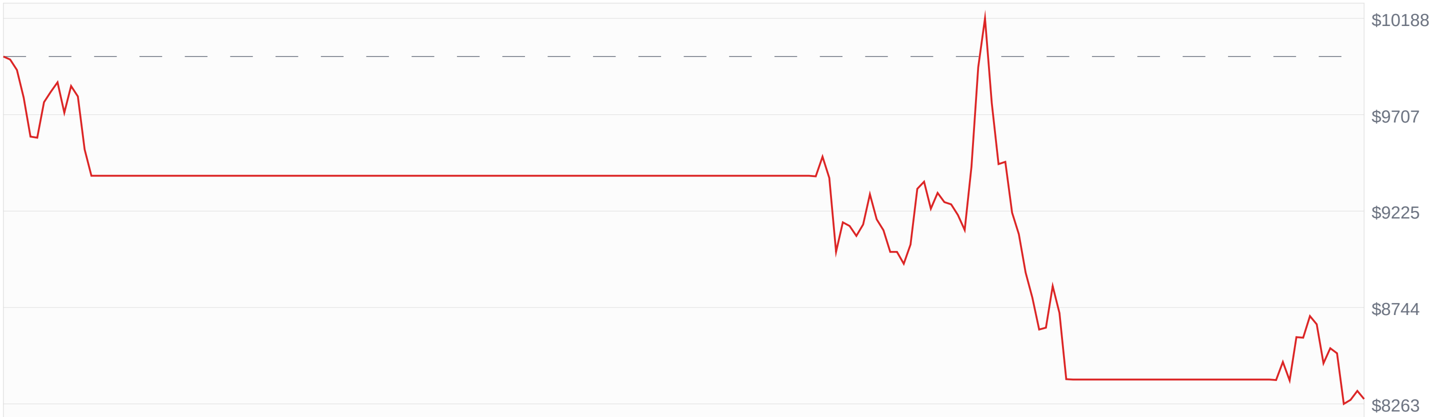
BACKTEST REPORT

Backtest #35293 · MSFT · EVO_GG1RSISNIP_v1336

ROI	Sharpe	Win Rate	Max Drawdown
-17.15%	-1.39	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1336 strategy on MSFT failed catastrophically, yielding a -17.15% return with a zero win rate across only three trades. The negative Sharpe ratio of -1.39 and 18.90% drawdown indicate severe underperformance relative to risk, suggesting the entry logic is fundamentally misaligned with current market structure. With such a minuscule sample size of three trades, statistical confidence is negligible, rendering any pattern recognition unreliable. The strategy must be retired immediately until the signal generation logic is fundamentally re-engineered to avoid total capital erosion. Do not deploy live capital until a robust backtest demonstrates positive expectancy over a significantly larger dataset.

ADDITIONAL METRICS

CAGR	**-17.15%**
Sortino Ratio	**-0.82**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8287.04**

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