LATINOS TRADING

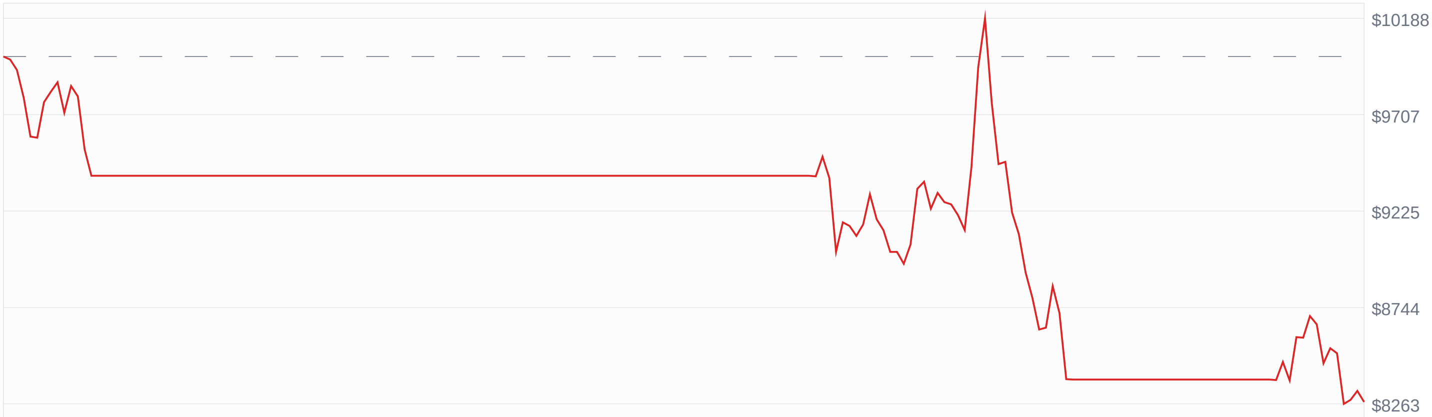
BACKTEST REPORT

Backtest #35510 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-17.30%	-1.40	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 backtest on MSFT reveals a catastrophic failure with a zero percent win rate and negative returns, indicating a severe misalignment between entry logic and current price action. With only three trades executed, the statistical sample is too thin to draw definitive conclusions, rendering the negative Sharpe ratio and drawdown metrics unreliable for strategy validation. The strategy likely triggered false breakouts or entered during a sustained downtrend without adequate filtering, leading to immediate liquidation of capital. Immediate next steps require a rigorous parameter sweep to identify robust settings, followed by retesting on an expanded dataset to assess true risk-adjusted performance before any live deployment.

ADDITIONAL METRICS

CAGR	**-17.30%**
Sortino Ratio	**-0.83**
Turnover	**5.38x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8272.35**

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