LATINOS TRADING

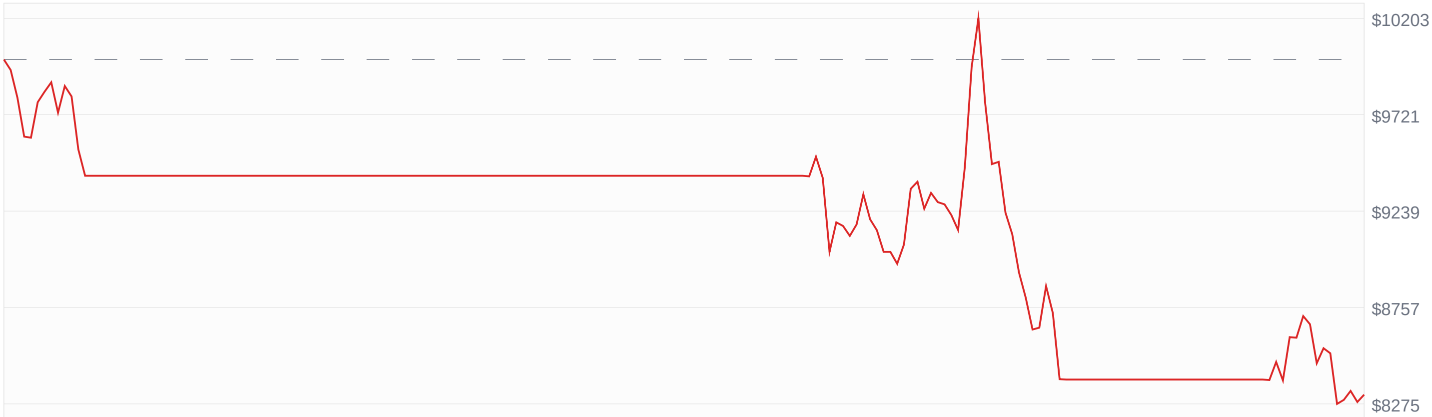
BACKTEST REPORT

Backtest #35684 · MSFT · EVO_GG1RSISNIP_v466

ROI	Sharpe	Win Rate	Max Drawdown
-16.81%	-1.35	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v466 failed catastrophically with a -16.81% ROI and zero winning trades, indicating the signal logic generated only three erroneous entries. A Sharpe ratio of -1.35 and an 18.90% maximum drawdown suggest severe underperformance against the risk-free rate over a statistically insignificant sample of three trades. With such a tiny dataset, any apparent trend is likely noise rather than a reliable alpha signal, rendering the strategy ineffective for this specific asset. Immediate action requires pausing live deployment and re-evaluating the entry conditions to filter out false breakouts before considering parameter optimization.

ADDITIONAL METRICS

CAGR	**-16.81%**
Sortino Ratio	**-0.79**
Turnover	**5.39x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8321.41**

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