LATINOS TRADING

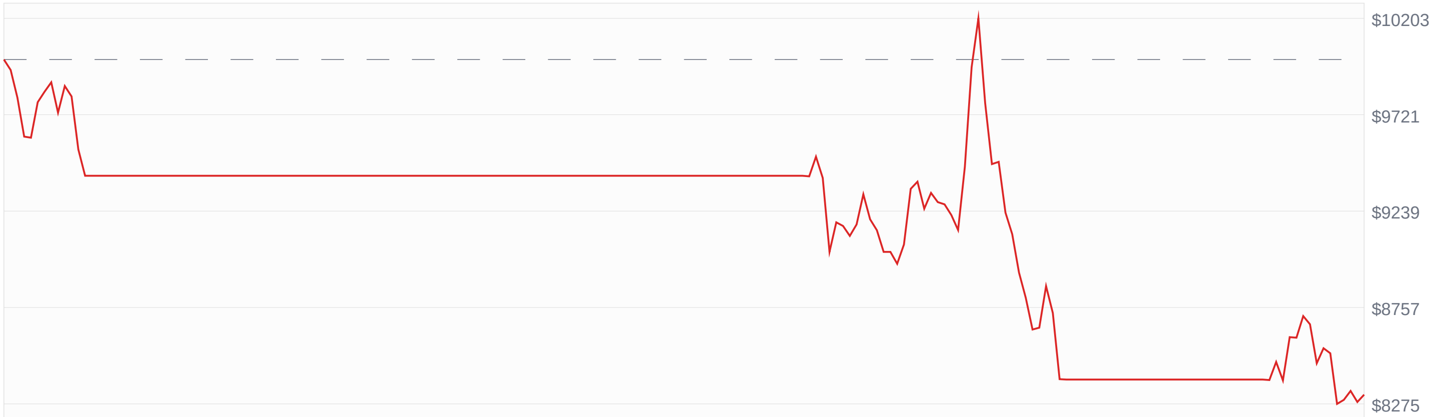
BACKTEST REPORT

Backtest #35714 · MSFT · EVO_GG1RSISNIP_v191

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 EVO_GG1RSISNIP_v191 strategy on MSFT failed catastrophically with a 16.81% loss and zero winning trades, indicating a complete lack of edge in the current sample. With only three executed trades, the statistical confidence is negligible, rendering the -1.35 Sharpe ratio and 18.90% drawdown insufficient for a definitive rejection of the model. The strategy likely suffered from overfitting or a severe regime shift that the specific parameters could not adapt to during this short window. We must execute a walk-forward analysis with expanded parameters to validate if the signal logic holds under different market conditions. Until a robust equity curve emerges, capital should remain unallocated to this specific configuration.

ADDITIONAL METRICS

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