LATINOS TRADING

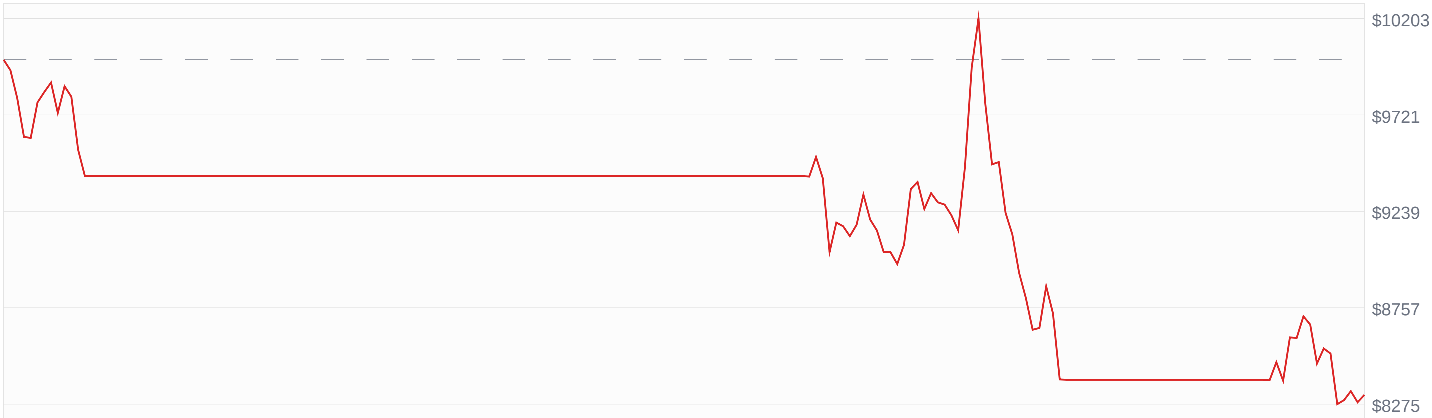
BACKTEST REPORT

Backtest #35943 · MSFT · EVO_GG1RSISNIP_v10

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_v10 backtest on MSFT failed catastrophically with a negative Sharpe ratio and zero wins, driven by three trades that collapsed the account value. Such a tiny sample size renders the statistical confidence near zero, making the drawdown of 18.90% an unreliable predictor of future performance. The strategy logic likely lacks robust filtering for the current volatility regime or suffers from a critical execution flaw. We must expand the sample size by backtesting across multiple market regimes before attempting any live deployment or 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**