LATINOS TRADING

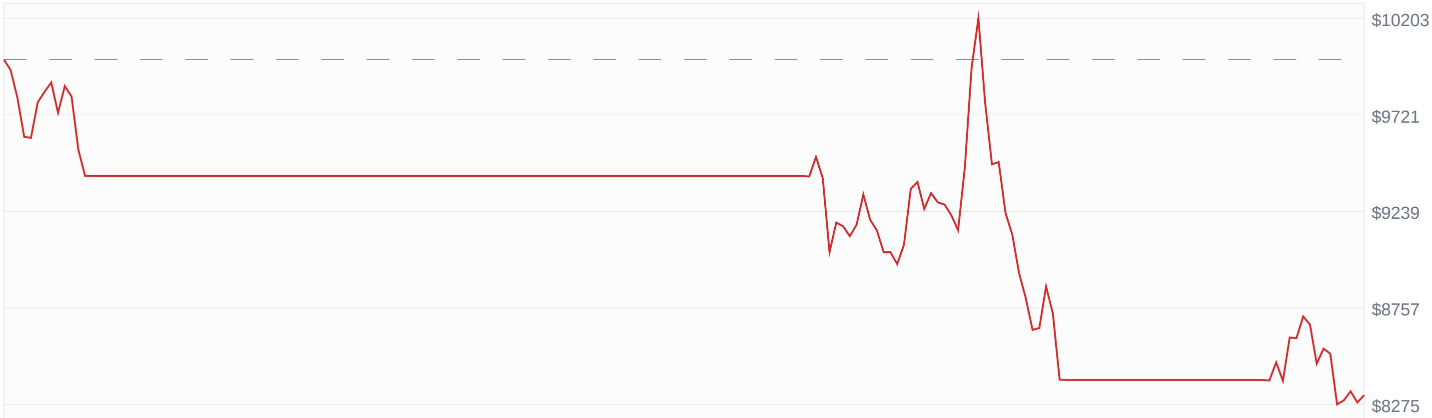
BACKTEST REPORT

Backtest #36002 · MSFT · EVO_GG1RSISNIP_v285

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_v285 strategy on MSFT failed catastrophically, delivering a -16.81% return with zero winning trades and a maximum drawdown of 18.90%. The negative Sharpe ratio of -1.35 and total loss on all three executed signals indicate a severe regime mismatch rather than normal market noise. With only three trades in the sample, statistical confidence is negligible, rendering any performance metrics unreliable for forward deployment. The signal generation logic clearly lacks the necessary filters to distinguish valid setups from false breakouts in this specific asset. Next, we must recalibrate entry thresholds and implement stricter volume confirmation before retesting this configuration on MSFT.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.