LATINOS TRADING

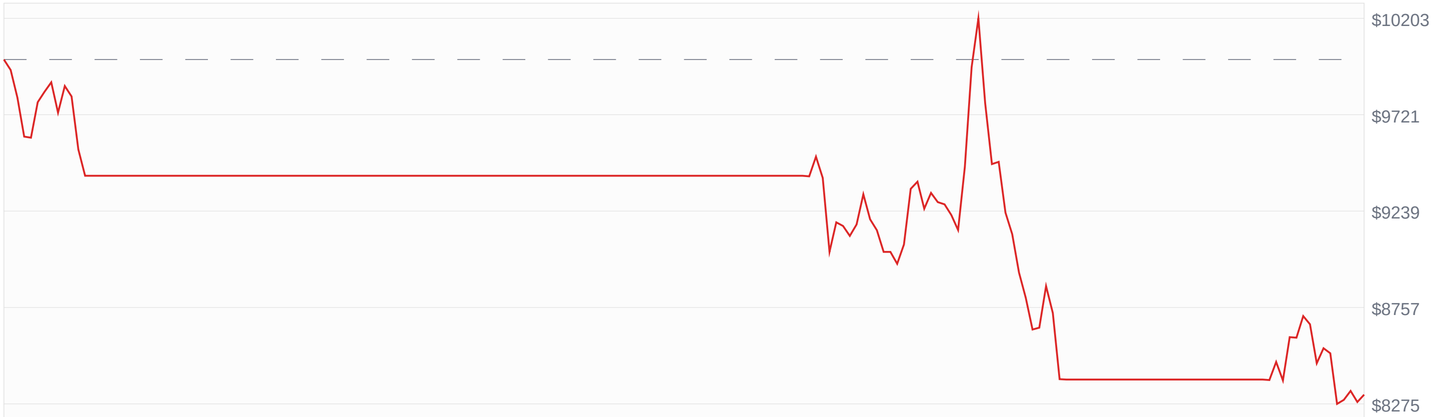
BACKTEST REPORT

Backtest #36176 · MSFT · EVO_GG1RSISNIP_v116

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_v116 strategy on MSFT failed entirely, delivering a -16.81% return with zero winning trades across only three executed signals. A negative Sharpe ratio of -1.35 and an 18.90% maximum drawdown confirm that the entry logic generated purely destructive positions during this sample. Statistical confidence is negligible given the minuscule trade count, rendering the performance metrics insufficient to draw robust conclusions about the strategy's viability. We must immediately recalibrate the signal thresholds and validate the logic against a broader, multi-asset dataset before attempting further deployment.

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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