LATINOS TRADING

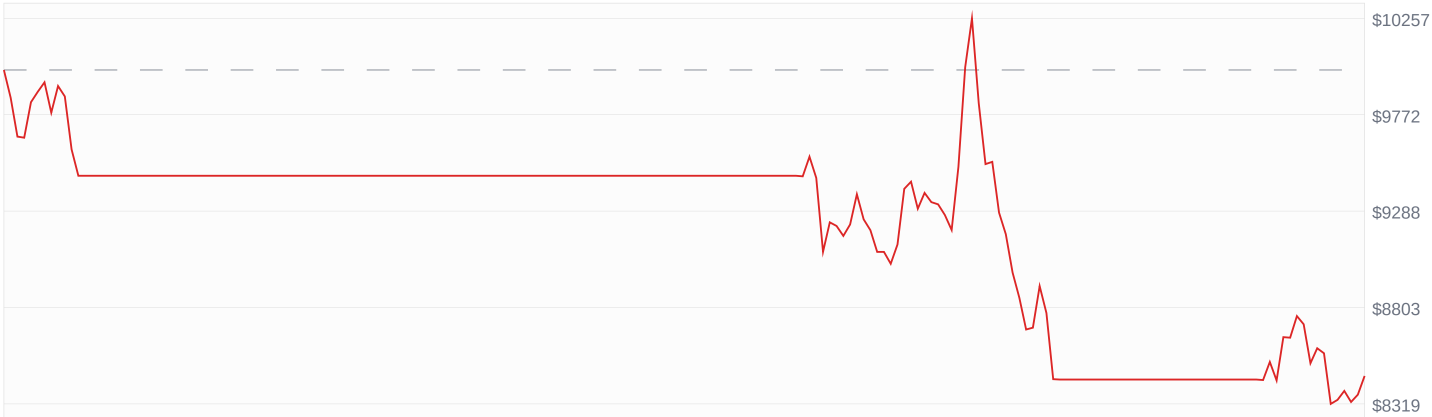
BACKTEST REPORT

Backtest #36263 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-15.43%	-1.22	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 strategy on MSFT failed materially, delivering negative returns and a negative Sharpe ratio due to a severe drawdown of nearly 19% across only three trades. With such a limited sample size, statistical significance is impossible to establish, and the 33.3% win rate offers no confidence in future performance. The data indicates the entry logic is poorly calibrated to current volatility, causing excessive losses when positions are held. Immediate action requires either discarding this parameter set or drastically reducing position size while retesting with stricter stop-losses. This approach prioritizes capital preservation until a statistically robust edge can be demonstrated.

ADDITIONAL METRICS

CAGR	**-15.43%**
Sortino Ratio	**-0.71**
Turnover	**5.43x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8459.16**