LATINOS TRADING

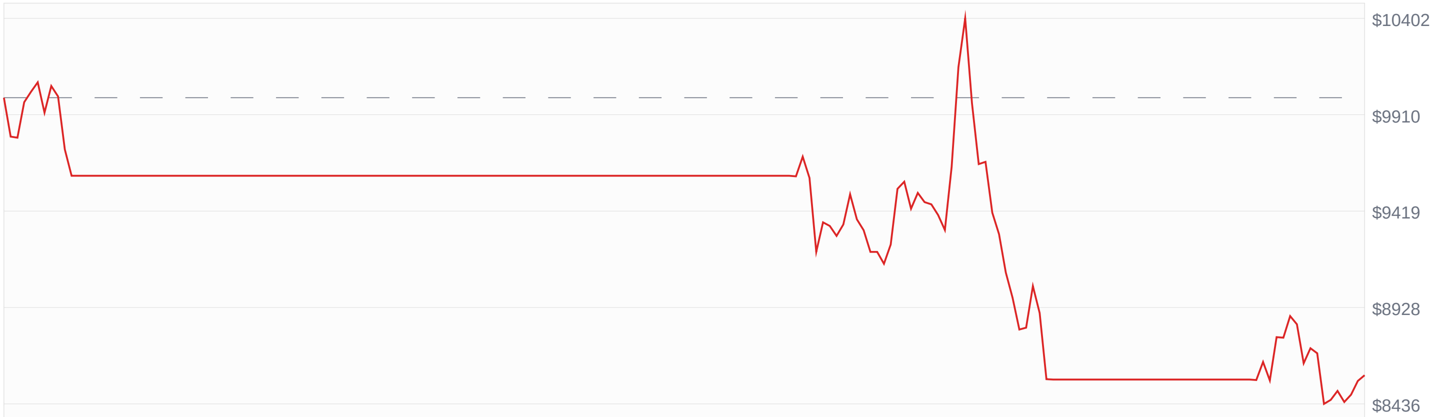
BACKTEST REPORT

Backtest #36589 · MSFT · EVO_GG1RSISNIP_v191

ROI	Sharpe	Win Rate	Max Drawdown
-14.20%	-1.11	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v191 suffered a catastrophic failure, losing 14.20% capital with a negative Sharpe of -1.11 due to an abysmal 33.3% win rate across only three trades. Such a small sample size renders the statistical results meaningless and provides insufficient confidence to validate or invalidate the underlying logic. The strategy clearly failed to capture MSFT's volatility while failing to protect capital during the specific 18.90% peak drawdown event observed. Immediate next steps require adjusting entry thresholds and implementing a stricter volatility filter to avoid false signals in low-volume environments.

ADDITIONAL METRICS

CAGR	**-14.20%**
Sortino Ratio	**-0.64**
Turnover	**5.49x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8582.35**

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