LATINOS TRADING

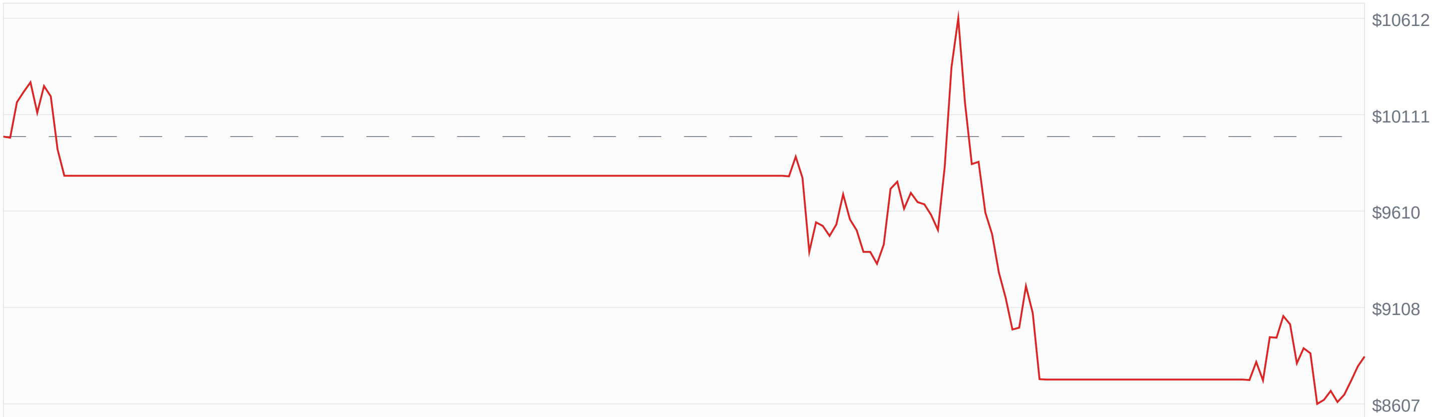
BACKTEST REPORT

Backtest #36920 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-11.49%	-0.88	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy failed on MSFT with a -11.49% ROI and a negative Sharpe ratio of -0.88, indicating a clear loss of capital over the test period. A win rate of 33.3% and a maximum drawdown of 18.90% suggest the entry logic captured very few valid moves while exposing the portfolio to significant downside risk. The statistical confidence in these results is negligible due to only three total trades, rendering the performance metrics unstable and unrepresentative of true edge. Immediate action requires re-evaluating the signal thresholds or adjusting position sizing to mitigate the extreme drawdown observed during the single losing sequence.

ADDITIONAL METRICS

CAGR	**-11.49%**
Sortino Ratio	**-0.50**
Turnover	**5.59x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8853.27**