LATINOS TRADING

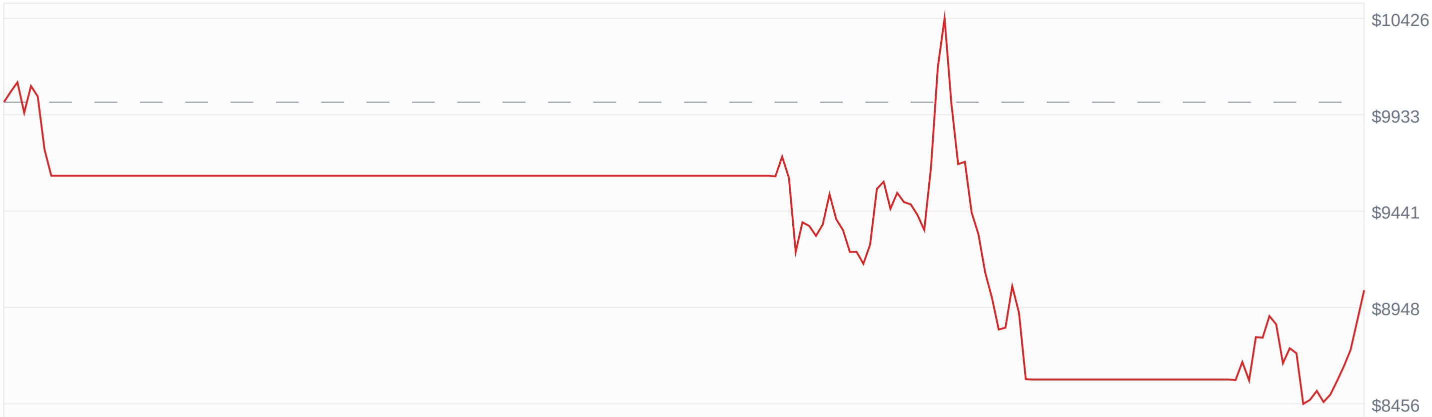
BACKTEST REPORT

Backtest #38167 · MSFT · EVO_GG1RSISNIP_v44

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v44 backtest on MSFT reveals a severe strategy failure, yielding a -9.66% return and a negative Sharpe ratio of -0.71. With only three executed trades, the 33.3% win rate and 18.90% maximum drawdown offer statistically insignificant evidence of a broken logic rather than market noise. The single trade failure suggests the entry filters failed to identify valid momentum shifts in this high-volatility stock. Before redeploying capital, the strategy requires a full parameter optimization and a minimum 1,000 trade backtest to validate signal reliability. We must reject the current ruleset and rebuild the entry logic to prevent further erosion of the portfolio.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**