LATINOS TRADING

BACKTEST REPORT

Backtest #9255 · MSFT · EVO_GG1RSISNIP_v1578

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1578 strategy failed catastrophically for MSFT, generating a -13.10% ROI with zero wins across only three trades. A Sharpe ratio of -1.37 and 17.07% max drawdown indicate severe risk-adjusted underperformance. The tiny sample size renders any statistical confidence meaningless, suggesting pure random loss rather than a measurable edge. This logic must be abandoned immediately rather than optimized, as further backtesting wastes computational resources. Pivot to a different signal source or asset class to recover capital efficiency and avoid further capital erosion.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**