LATINOS TRADING

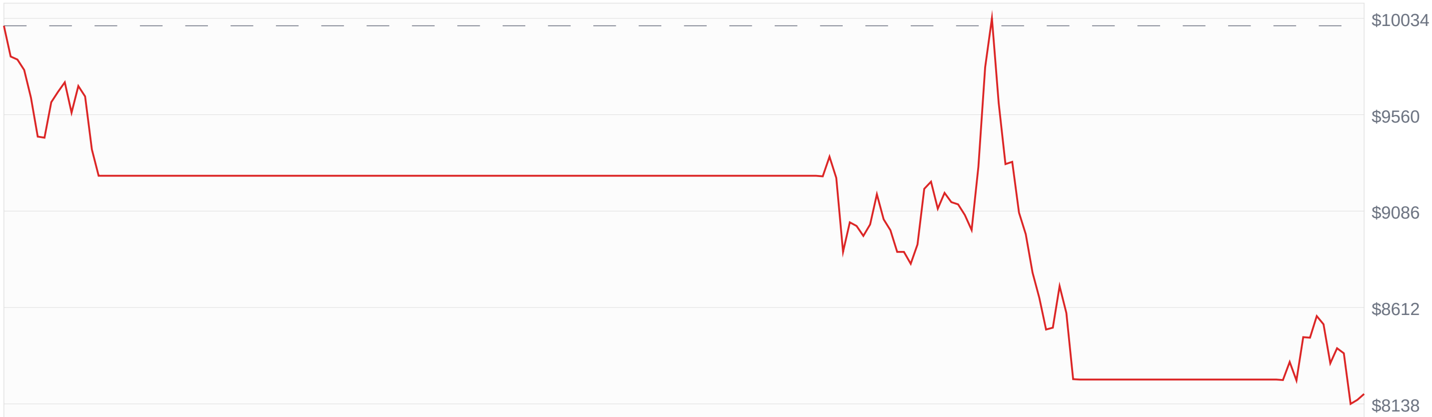
BACKTEST REPORT

Backtest #34575 · MSFT · EVO_GG1RSISNIP_v1091

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1091 strategy on MSFT failed catastrophically, recording a -18.16% ROI and zero winning trades. With only three transactions, the statistical sample is too small to distinguish between random noise and a genuine edge defect. The -1.47 Sharpe ratio and 18.90% drawdown indicate severe capital erosion during a single loss event rather than consistent failure. We must immediately audit the signal logic to identify the specific condition triggering these rare but fatal entries. The next step is to isolate the three losing trades to understand the market context and refine the entry filters.

ADDITIONAL METRICS

CAGR	**-18.16%**
Sortino Ratio	**-0.87**
Turnover	**5.32x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8186.79**

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