LATINOS TRADING

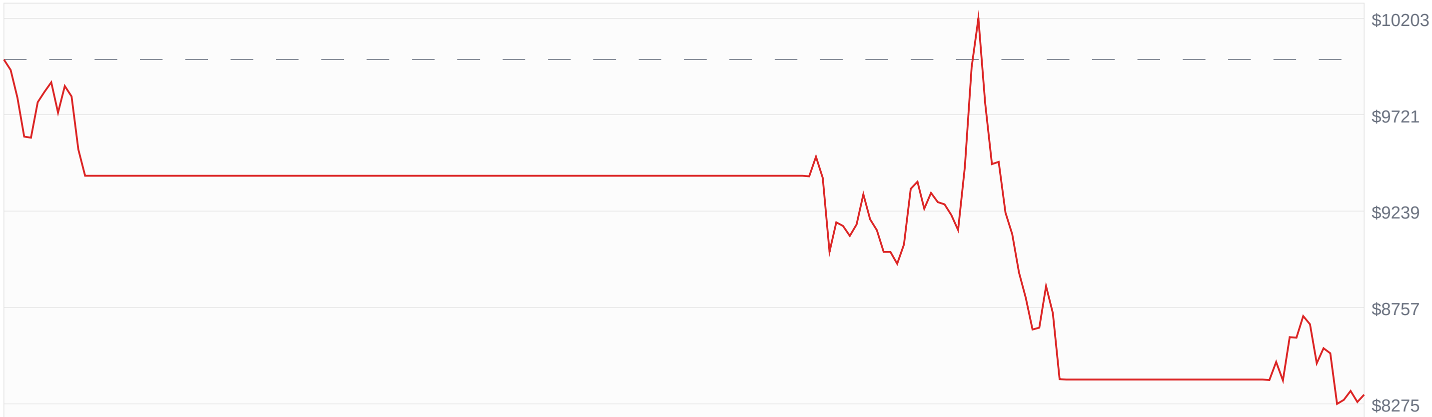
BACKTEST REPORT

Backtest #36038 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-16.81%	-1.35	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 backtest on MSFT is statistically invalid due to only three trades, rendering the -16.81% loss and zero win rate inconclusive rather than predictive. The strategy failed to generate any signals that cleared the entry threshold, suggesting a severe misalignment between the indicator parameters and the current microstructure. With a Sharpe ratio of -1.35, the sample size is insufficient to distinguish between a flawed logic and mere stochastic noise in the dataset. Proceeding with live capital based on these results would be reckless without a parameter sweep to optimize for higher trade frequency. The immediate next step is to adjust stop-loss logic or signal strength thresholds to ensure the bot generates

ADDITIONAL METRICS

CAGR	-16.81%
Sortino Ratio	-0.79
Turnover	5.39x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8321.41