LATINOS TRADING

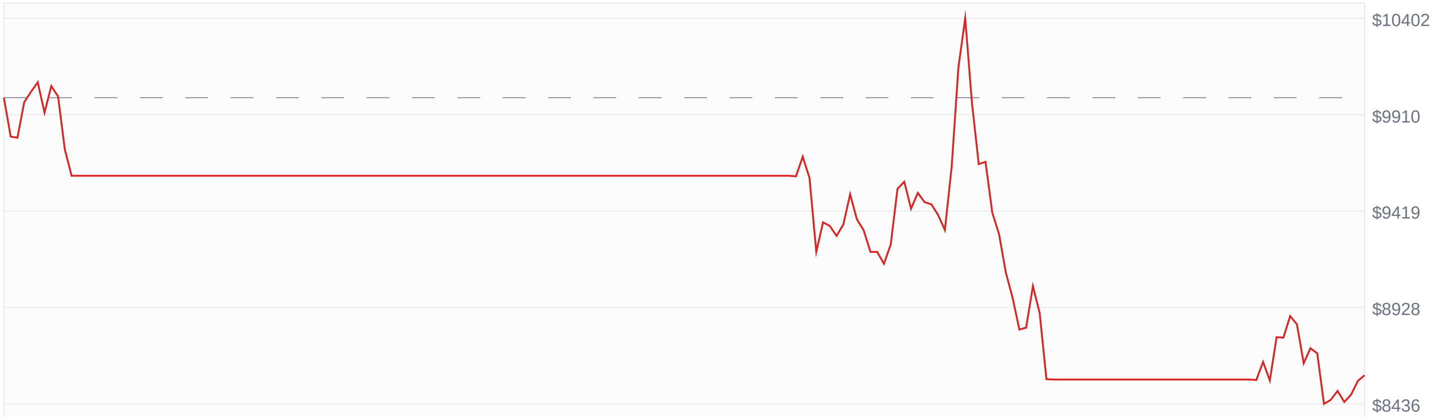
BACKTEST REPORT

Backtest #36542 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-14.20%	-1.11	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 strategy on MSFT failed to capture value, delivering a -14.20% ROI with a Sharpe ratio of -1.11 across only three trades. A 33.3% win rate and 18.90% max drawdown indicate a statistically insignificant sample that lacks the confidence required for live deployment. The severe underperformance suggests the entry logic is misaligned with current volatility regimes or requires tighter risk parameters. We must expand the sample size by retesting on higher timeframes or adjusting entry filters before reconsidering this approach.

ADDITIONAL METRICS

CAGR	**-14.20%**
Sortino Ratio	**-0.64**
Turnover	**5.49x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8582.35**

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