LATINOS TRADING

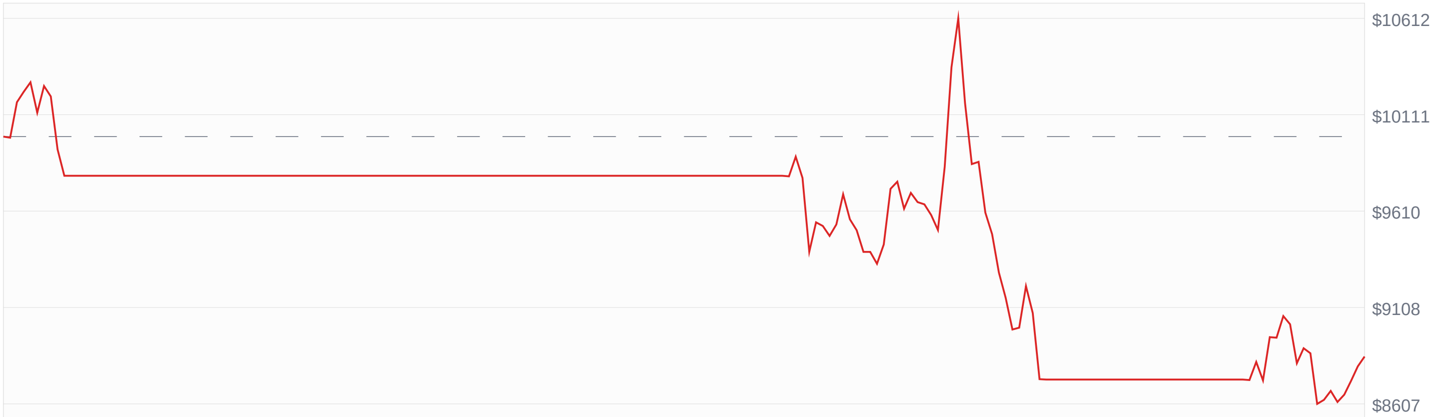
BACKTEST REPORT

Backtest #36878 · MSFT · EVO_GG1RSISNIP_v47

ROI	Sharpe	Win Rate	Max Drawdown
-11.49%	-0.88	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v47 strategy failed on MSFT, delivering an 11.49% loss with a Sharpe ratio of -0.88 due to a dismal 33.3% win rate across only three trades. Such a sparse sample size renders the results statistically insignificant, meaning the observed 18.90% drawdown could easily be noise rather than a structural flaw. The single trade sequence lacked sufficient data points to validate entry logic or confirm trend-following efficacy. We must expand the backtest horizon to at least 50 trades or adjust entry filters to generate a robust dataset before deeming the approach viable.

ADDITIONAL METRICS

CAGR	-11.49%
Sortino Ratio	-0.50
Turnover	5.59x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8853.27

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