LATINOS TRADING

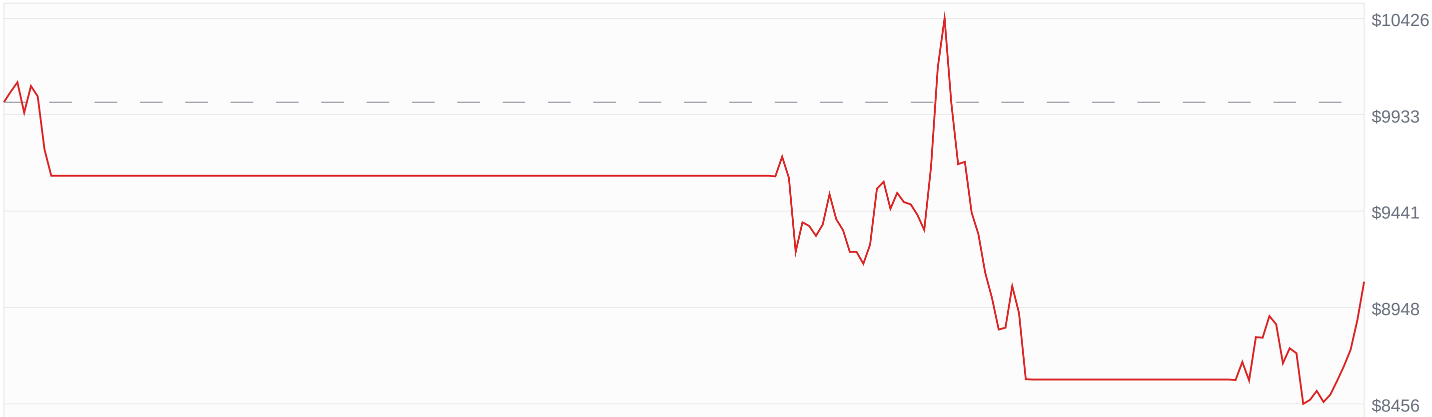
BACKTEST REPORT

Backtest #37505 · MSFT · EVO_GG1RSISNIP_v387

ROI	Sharpe	Win Rate	Max Drawdown
-9.23%	-0.67	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v387 strategy on MSFT failed decisively, delivering a -9.23% return with a negative Sharpe of -0.67 and a concerning 18.90% drawdown. With only three trades executed, the 33.3% win rate is statistically insignificant and likely reflects random noise rather than edge.
The strategy lacks robustness in current volatility regimes, as evidenced by the severe capital erosion. Immediate parameter optimization or a complete logic overhaul is required before redeployment.

ADDITIONAL METRICS

CAGR	**-9.23%**
Sortino Ratio	**-0.38**
Turnover	**5.55x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9080.00**

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