LATINOS TRADING

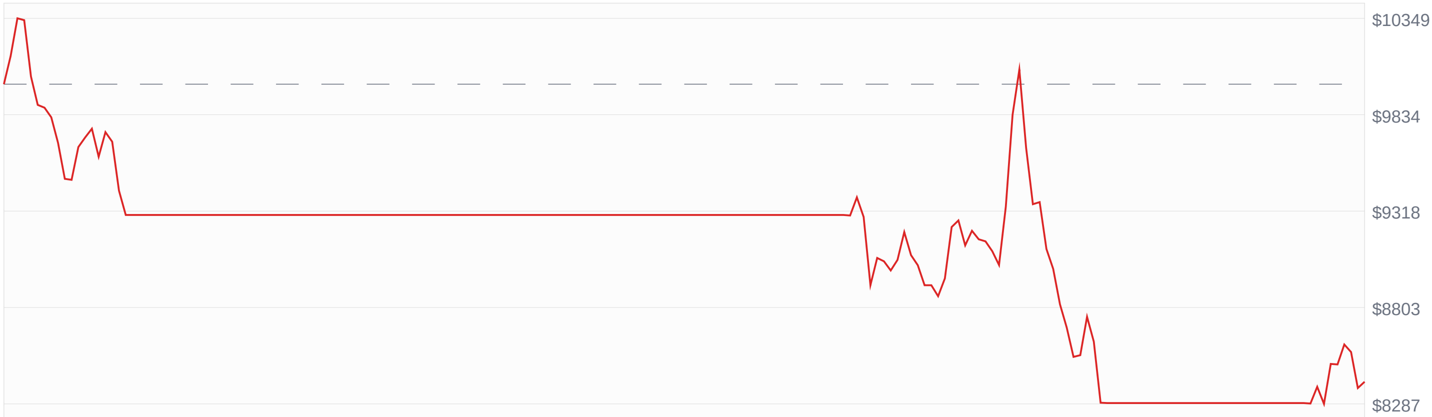
BACKTEST REPORT

Backtest #28978 · MSFT · EVO_GG1RSISNIP_v1228

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a -15.97% ROI and -1.25 Sharpe ratio, indicating severe capital erosion with poor risk-adjusted performance. A 33.3% win rate across only three trades offers negligible statistical confidence, making the -19.93% max drawdown dangerously high for such a small sample. The results suggest the signal logic is fundamentally misaligned with current MSFT market conditions or volatility regimes. Immediate parameter recalibration is required to address the low win rate before further optimization.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**