LATINOS TRADING

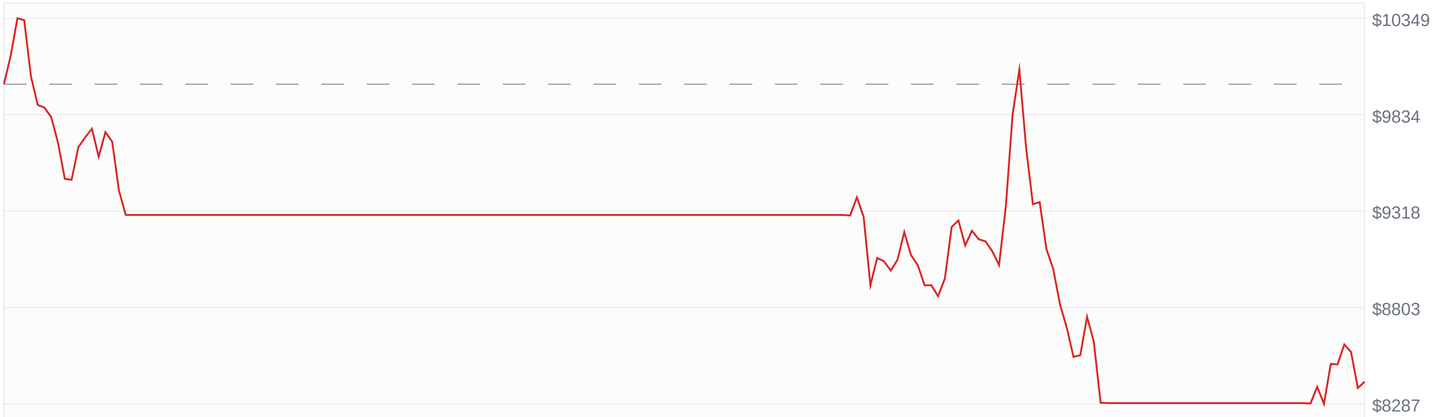
BACKTEST REPORT

Backtest #29229 · MSFT · EVO_GG1RSISNIP_v186

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 failed catastrophically with a negative Sharpe ratio of -1.25 and a 19.93% max drawdown on MSFT. The abysmal 33.3% win rate confirms systematic alpha decay rather than random variance. Critically, a sample size of only three trades renders these results statistically insignificant and useless for inference. The -15.97% ROI indicates severe execution or logic errors in the entry signals. Immediate code review and parameter optimization are required before any further backtesting is considered.

ADDITIONAL METRICS

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