LATINOS TRADING

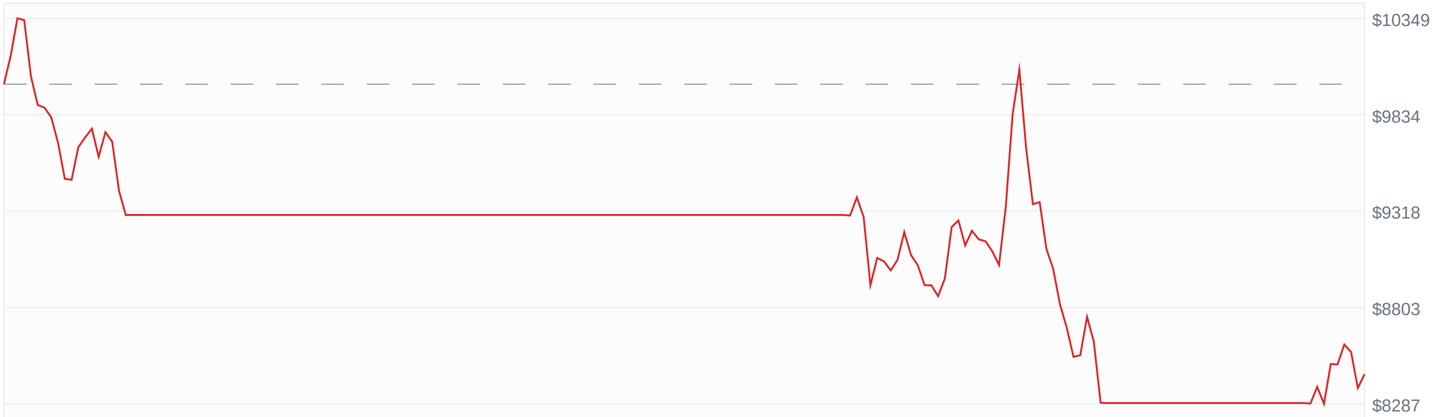
BACKTEST REPORT

Backtest #30214 · MSFT · EVO_GG1RSISNIP_v285

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy exhibits severe statistical invalidity with only three trades, rendering the negative 15.57% return and 19.93% drawdown noise rather than signal. A 33.3% win rate paired with a -1.21 Sharpe ratio suggests structural edge failure, likely amplified by MSFT's low volatility regime. The sample size is insufficient for any meaningful confidence interval, making performance metrics unreliable for prediction. You must expand the backtest window and trade count to establish statistical significance before considering deployment.

ADDITIONAL METRICS

CAGR	-15.57%
Sortino Ratio	-0.72
Turnover	5.36x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8446.01

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.