# LATINOS TRADING

## BACKTEST REPORT

Backtest #3703 · MSFT · EVO_GG1RSISNIP_v1397

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| -13.10% | -1.37 | 0.0% | -17.07% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The strategy suffered a catastrophic 17% drawdown with a zero percent win rate across only three trades, rendering the negative Sharpe ratio statistically meaningless. With such a tiny sample size, we cannot determine if this is a structural flaw or mere bad luck, but the negative ROI confirms immediate underperformance. The lack of any winning positions suggests the entry logic is fundamentally misaligned with MSFT's current price action. To proceed, we must significantly expand the backtest window to increase statistical confidence before considering any parameter adjustments.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | -13.10% |
| Sortino Ratio | -0.80 |
| Turnover | 5.63x |
| Total Trades | 3 |
| Initial Capital | $9997.00 |
| Final Capital | $8692.42 |