LATINOS TRADING

BACKTEST REPORT

Backtest #7480 · MSFT · EVO_GG1RSISNIP_v1536

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 exhibits total signal failure with a 0% win rate and -13.10% ROI across only three trades, rendering all metrics statistically meaningless and devoid of confidence. The -1.37 Sharpe ratio and 17.07% drawdown confirm aggressive capital erosion without any compensating upside, indicating the signal logic is fundamentally broken for MSFT's current regime. With such a tiny sample, this is not a random variance issue but a systematic strategy defect requiring immediate abandonment rather than parameter tweaking. The only valid next step is to decompose the signal manifest to identify the specific entry logic that failed every single time and replace it with a different catalyst.

ADDITIONAL METRICS

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