LATINOS TRADING

BACKTEST REPORT

Backtest #9261 · MSFT · EVO_GG1RSISNIP_v1578

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 MSFT backtest failed catastrophically with zero wins across three trades, yielding a -13.10% ROI and -1.37 Sharpe. A sample size of three trades renders all statistics statistically meaningless and suggests structural regime failure rather than bad luck. The 17.07% max drawdown further confirms poor risk-adjusted performance during this period. Immediate next step is to pause this strategy entirely, audit signal generation logic for execution errors, and retest on a larger dataset before considering any live deployment.

ADDITIONAL METRICS

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

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