LATINOS TRADING

BACKTEST REPORT

Backtest #9263 · 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 strategy failed catastrophically with zero wins and a Sharpe of -1.37, indicating severe structural flaws rather than bad luck. A sample of only three trades offers no statistical significance, making the 17% drawdown and negative ROI unactionable for deployment. The complete lack of winners suggests signal logic is misaligned with current MSFT price action or volatility regimes. Immediate next step is debugging the entry/exit conditions to ensure at least some valid trade opportunities are being captured.

ADDITIONAL METRICS

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

Generated 2026-08-14T06:48:23Z · latinostrading.com