LATINOS TRADING

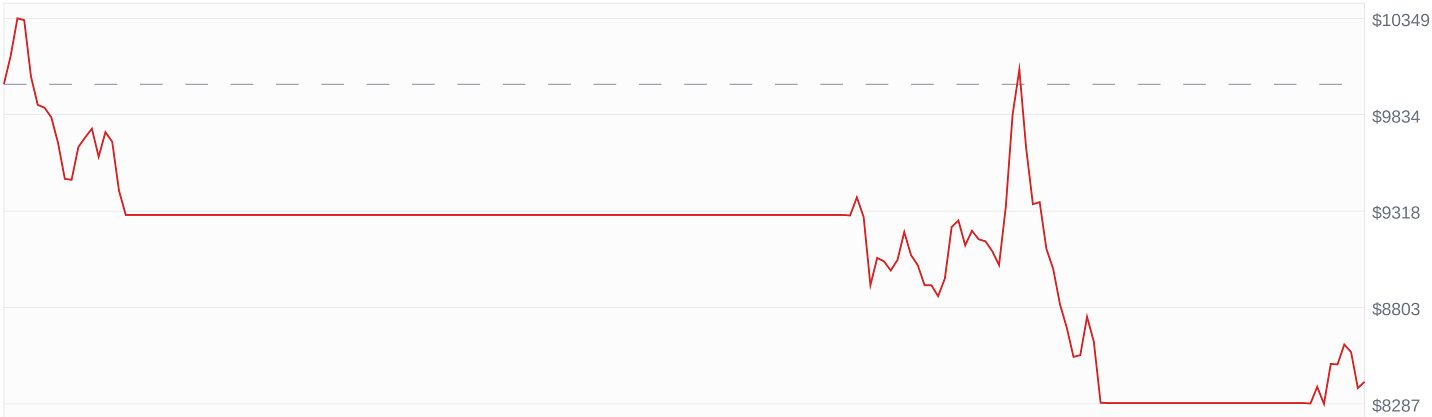
BACKTEST REPORT

Backtest #28609 · MSFT · EVO_GG1RSISNIP_v1029

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy suffers from critical overfitting given the tiny sample size of three trades, rendering the -15.97% ROI and 33.3% win rate statistically meaningless for live deployment. The negative Sharpe of -1.25 combined with a nearly 20% max drawdown confirms severe risk-adjusted inefficiency. You must expand the backtest window to capture diverse market regimes before any further optimization.

ADDITIONAL METRICS

CAGR	-15.97%
Sortino Ratio	-0.75
Turnover	5.36x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8405.37

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