LATINOS TRADING

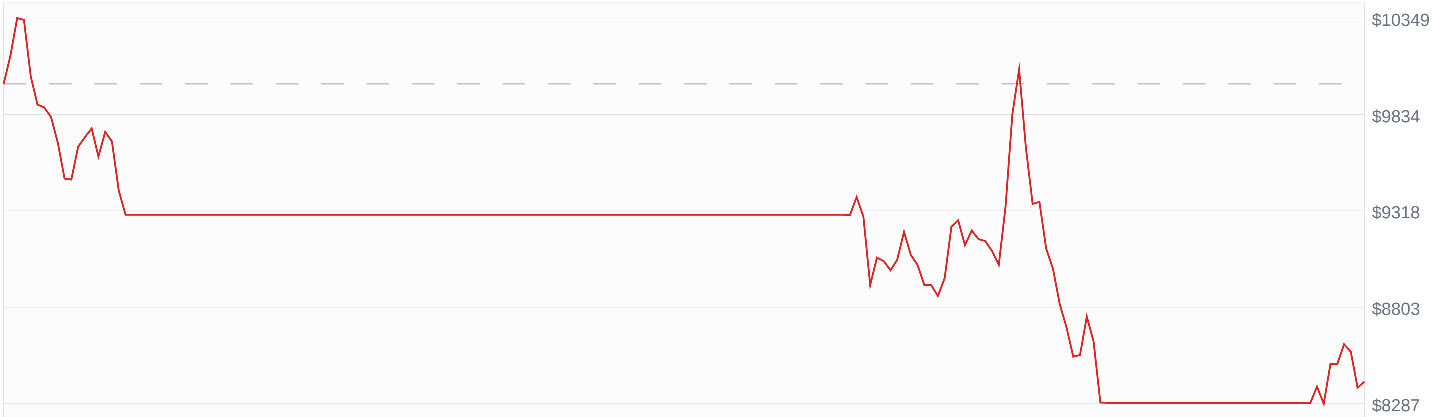
BACKTEST REPORT

Backtest #29199 · MSFT · EVO_GG1RSISNIP_v143

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 failed significantly, yielding a -15.97% ROI with a -1.25 Sharpe ratio and nearly 20% drawdown. The 33.3% win rate is suboptimal, though critically undermined by the tiny sample size of only three trades. This low N renders all statistical metrics unreliable for institutional confidence or robust strategy validation. You must first expand the backtest window to increase statistical significance before interpreting results. Until then, the signal logic requires fundamental revision rather than minor parameter tuning.

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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