LATINOS TRADING

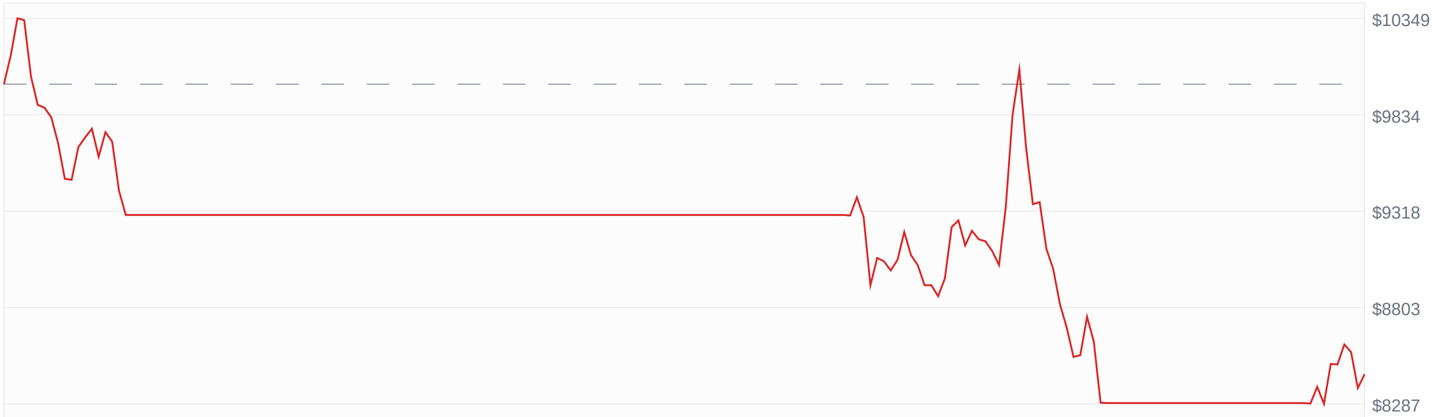
BACKTEST REPORT

Backtest #29689 · MSFT · EVO_GG1RSISNIP_v1312

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.21	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered a -15.57% ROI with a -1.21 Sharpe, indicating severe underperformance against the risk-free rate. A mere 3 trades yield statistically insignificant results, making the 33.3% win rate untrustworthy for any real-world application. The 19.93% max drawdown further erodes capital efficiency, rendering the final balance of $8,446.01 unacceptable. This sample size is too small to claim any edge, suggesting the logic is either flawed or overfitted to noise. Immediate next step: expand the backtest window to capture at least 100 trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

CAGR	**-15.57%**
Sortino Ratio	**-0.72**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8446.01**