LATINOS TRADING

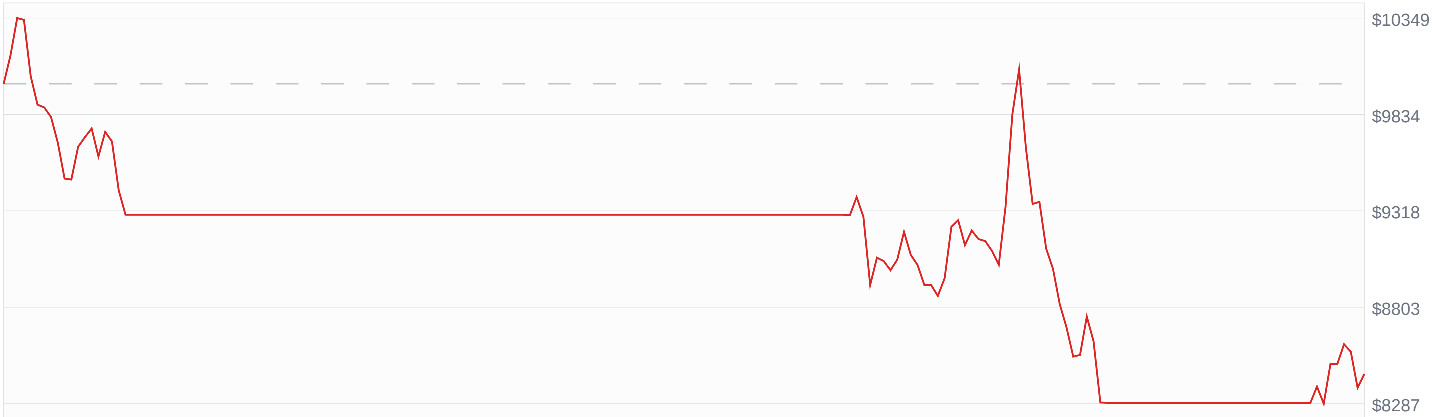
BACKTEST REPORT

Backtest #29833 · MSFT · EVO_GG1RSISNIP_v1371

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 backtest reveals a highly unprofitable strategy with a negative ROI of -15.57% and a poor Sharpe ratio of -1.21, indicating significant risk-adjusted losses. The win rate of 33.3% across only three trades lacks statistical confidence, making the results unreliable for live deployment. The maximum drawdown of 19.93% is excessive for a strategy with such a small sample size, suggesting high volatility without sufficient edge. The final capital of $8446.01 reflects a net loss, further confirming the strategy's inefficiency. A concrete next step is to increase the trade count significantly through longer historical data or additional pairs to validate any potential edge.

ADDITIONAL METRICS

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