LATINOS TRADING

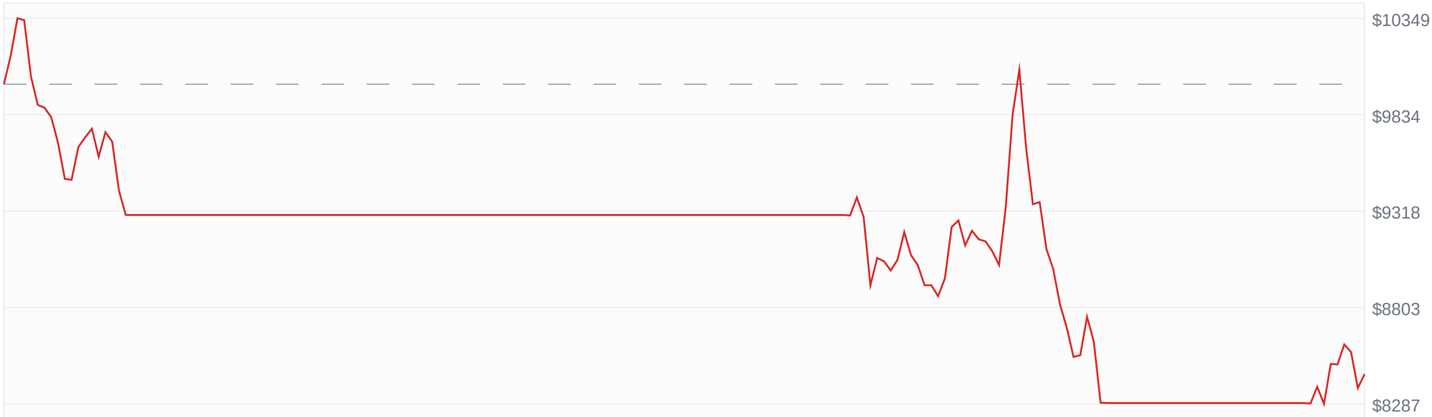
BACKTEST REPORT

Backtest #29921 · MSFT · EVO_GG1RSISNIP_v1430

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% drawdown on only three trades, yielding a negative Sharpe of -1.21 and a 33% win rate. This tiny sample size offers no statistical confidence, making the results effectively noise rather than a reliable edge. The negative Sharpe confirms risk-adjusted underperformance, while the drawdown exceeds the ROI, indicating poor risk management. Further analysis is futile without a significantly larger dataset to verify if this is a structural flaw or random variance. The immediate next step is to re-run the backtest with a wider historical window to achieve statistical significance.

ADDITIONAL METRICS

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

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