LATINOS TRADING

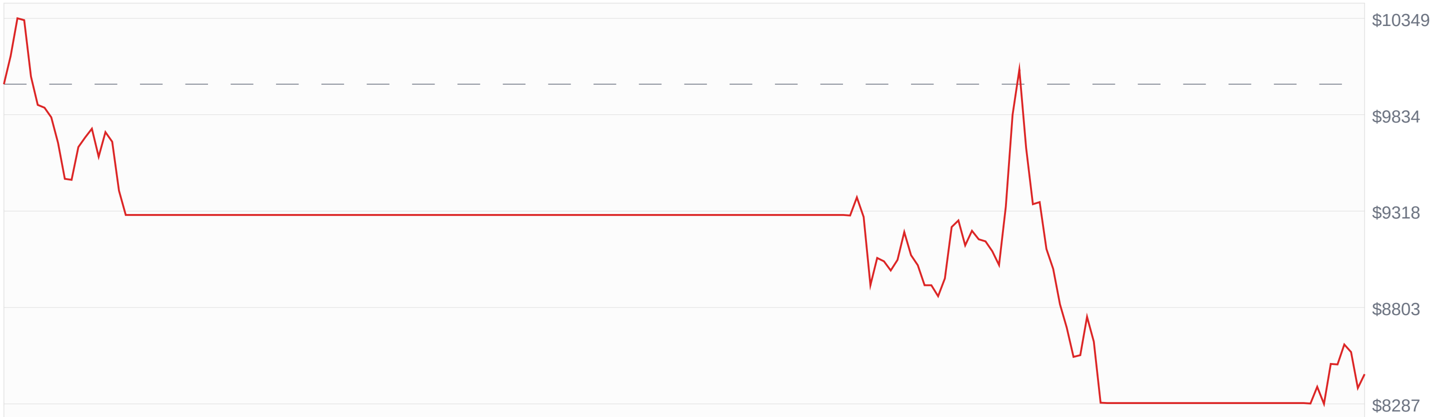
BACKTEST REPORT

Backtest #29997 · MSFT · EVO_GG1RSISNIP_v1452

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 fails significantly with a -15.57% ROI and -1.21 Sharpe, indicating severe risk-adjusted underperformance. A 33.3% win rate over just three trades offers zero statistical confidence, rendering the results meaningless for generalization. The 19.93% max drawdown against such a small sample size suggests the model is highly sensitive to noise rather than capturing structural alpha. You must reject this setup entirely as it lacks the volume required for robust validation. Proceed to stress-test a revised logic with a minimum 100-trade sample before considering 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**