LATINOS TRADING

BACKTEST REPORT

Backtest #3700 · MSFT · EVO_GG1RSISNIP_v1397

ROI	Sharpe	Win Rate	Max Drawdown
-13.10%	-1.37	0.0%	-17.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1397 strategy suffered a catastrophic drawdown of 17.07% and a -13.10% ROI, fundamentally broken by a 0.0% win rate across all positions. With only three total trades, the Sharpe ratio of -1.37 is statistically meaningless and likely a product of extreme variance rather than a quantifiable edge. This sample size is too small to distinguish signal from noise, rendering the negative results untrustworthy for any risk assessment. You must discard this configuration immediately, as it exhibits no profit-generating logic. The next step is to revert to the baseline model and re-validate with a minimum of fifty trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	**-13.10%**
Sortino Ratio	**-0.80**
Turnover	**5.63x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8692.42**

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