LATINOS TRADING

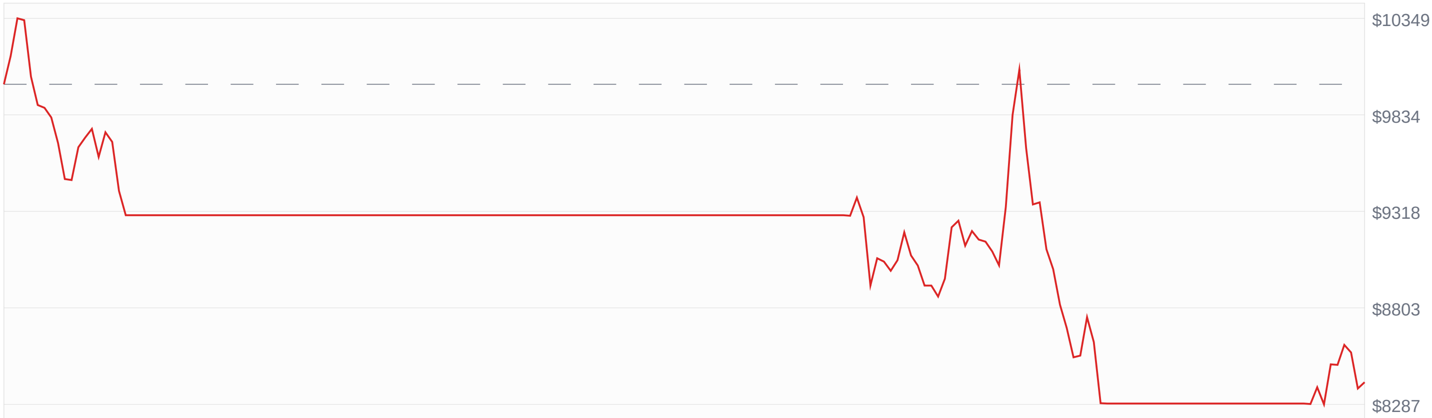
BACKTEST REPORT

Backtest #29360 · MSFT · EVO_GG1RSISNIP_v91

ROI	Sharpe	Win Rate	Max Drawdown
-15.97%	-1.25	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy failed significantly with a negative ROI of -15.97% and a poor Sharpe ratio of -1.25. A win rate of only 33.3% indicates consistent underperformance against the benchmark. The sample size of just three trades provides negligible statistical confidence for any conclusions. Max drawdown reached nearly 20%, reflecting high volatility without adequate risk controls. Future iterations must increase trade frequency to validate the logic before live deployment.

ADDITIONAL METRICS

CAGR	**-15.97%**
Sortino Ratio	**-0.75**
Turnover	**5.36x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8405.37**

Generated 2026-08-14T06:54:16Z · latinostrading.com