LATINOS TRADING

BACKTEST REPORT

Backtest #9259 · MSFT · EVO_GG1RSISNIP_v1578

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

This backtest is a total failure. A 0% win rate across just 3 trades with a -13.10% ROI and -1.37 Sharpe ratio means the strategy is structurally broken. The sample size is far too small to draw any meaningful conclusions, but the complete lack of winning trades is a red flag. The 17.07% max drawdown further highlights the strategy's inability to manage downside risk. I recommend abandoning this strategy entirely and conducting a thorough review of its entry and exit logic before considering any future iterations.

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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