LATINOS TRADING

BACKTEST REPORT

Backtest #32633 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-18.16%	-1.47	0.0%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy for MSFT had a disappointing ROI of -18.16%, with a Sharpe ratio of -1.47, indicating underperformance compared to the market. The strategy exhibited no winning trades (0.0%) and experienced a significant max drawdown of 18.90%. Given the low number of trades (3), statistical confidence is limited. A concrete next step could involve refining the RSI threshold or adjusting the entry conditions to better capture the market's movements.

ADDITIONAL METRICS

CAGR	-18.16%
Sortino Ratio	-0.87
Turnover	5.32x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$8186.79

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