LATINOS TRADING

BACKTEST REPORT

Backtest #32812 · MSFT · EVO_GG1RSISNIP_v351

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_v351 strategy for MSFT had a negative ROI of -18.16%, with a Sharpe ratio of -1.47, indicating poor performance. It showed a win rate of 0%, suggesting no trades were successful. The max drawdown reached 18.90%, reflecting significant losses. With a sample size of 3 trades, the results lack statistical confidence. For the next step, consider revisiting the signal logic to potentially improve the strategy's performance.

ADDITIONAL METRICS

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