LATINOS TRADING

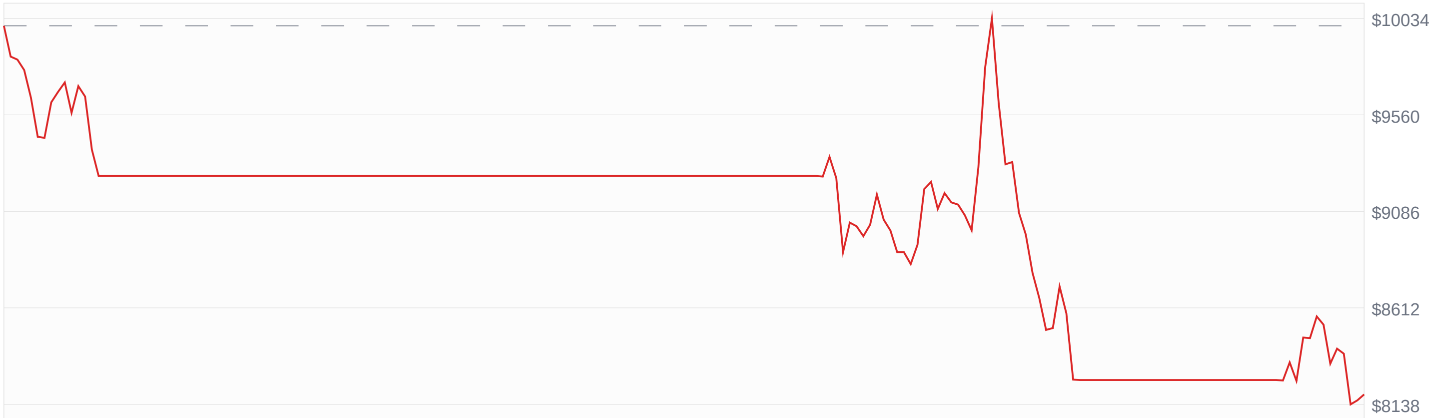
BACKTEST REPORT

Backtest #34360 · MSFT · EVO_GG1RSISNIP_v986

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 backtest for the strategy EVO_GG1RSISNIP_v986 on MSFT showed a negative ROI of -18.16%, with a Sharpe ratio of -1.47. The strategy resulted in a win rate of 0%, indicating no profitable trades. The maximum drawdown reached 18.90%, suggesting high volatility. With a sample size of 3 trades, statistical confidence is limited. A concrete next step could be to adjust the signal logic, specifically focusing on improving the RSI threshold to better capture the underlying trend.

ADDITIONAL METRICS

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