LATINOS TRADING

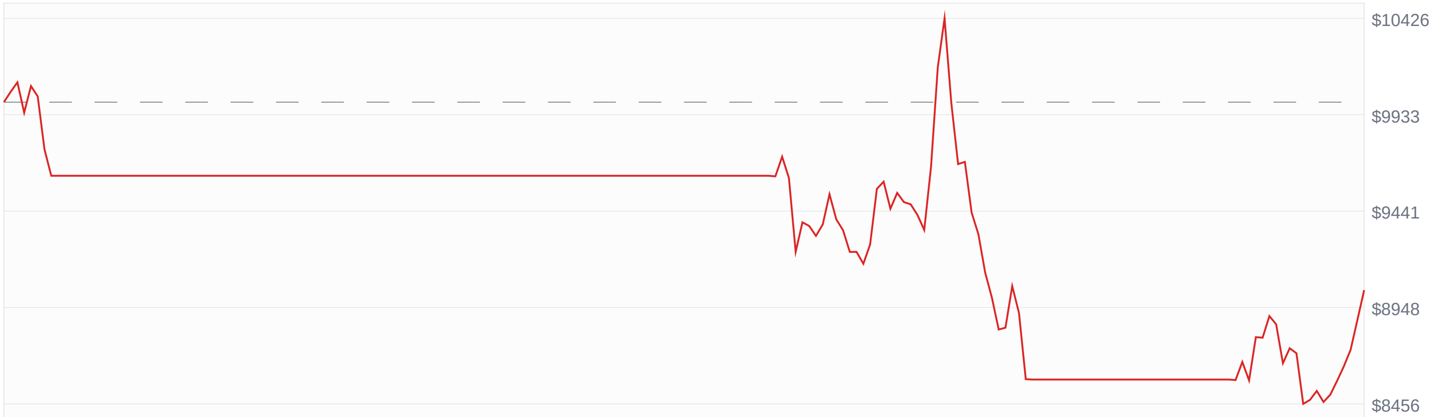
BACKTEST REPORT

Backtest #39957 · MSFT · EVO_GG1RSISNIP_v1397

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for MSFT using EVO_GG1RSISNIP_v1397 shows a negative ROI of -9.66% and a Sharpe ratio of -0.71, indicating poor risk-adjusted performance. The strategy suffered an 18.90% max drawdown with a low 33.3% win rate. With only three total trades, the sample size is too small to establish statistical confidence in these results. The final capital of $9036.55 reflects the net loss from the initial capital. A concrete next step is to increase the number of trades in the simulation to validate the strategy logic.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**