LATINOS TRADING

BACKTEST REPORT

Backtest #9265 · 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 structurally broken: zero win rate across three trades with a Sharpe of -1.37 proves the EVO_GG1RSISNIP_v1578 strategy has no edge on MSFT. A sample size of three is statistically meaningless, rendering the -13.10% ROI and 17.07% drawdown unreliable. The lack of any profitable exit suggests flawed entry logic or excessive slippage assumptions. You must debug the signal generation before running further simulations.

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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