LATINOS TRADING

BACKTEST REPORT

Backtest #36440 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-14.20%	-1.11	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy on MSFT underperformed significantly, returning -14.20% with a negative Sharpe ratio of -1.11. The low win rate of 33.3% and severe 18.90% drawdown indicate the logic failed to capture market structure effectively. With only three trades executed, statistical significance is nonexistent, rendering the negative ROI unreliable for generalization. A critical next step is to increase the sample size by running a longer historical backtest or adjusting entry filters to validate the logic. We must treat these results as a hypothesis to be refuted rather than a definitive strategy failure.

ADDITIONAL METRICS

CAGR	**-14.20%**
Sortino Ratio	**-0.64**
Turnover	**5.49x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8582.35**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.