LATINOS TRADING

BACKTEST REPORT

Backtest #36968 · MSFT · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
-9.75%	-0.72	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v407 strategy on MSFT failed to capture downside protection, resulting in a -9.75% loss and negative Sharpe ratio of -0.72 across only three trades. Such a limited sample size yields negligible statistical confidence, making the 33.3% win rate and 18.90% drawdown unreliable indicators of future performance. The strategy clearly lacks robustness against recent volatility, as evidenced by the inability to preserve capital during adverse market moves. A concrete next step involves stress-testing the logic against extended historical periods to identify specific failure modes before any live deployment.

ADDITIONAL METRICS

CAGR	**-9.75%**
Sortino Ratio	**-0.41**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9027.84**

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.