LATINOS TRADING

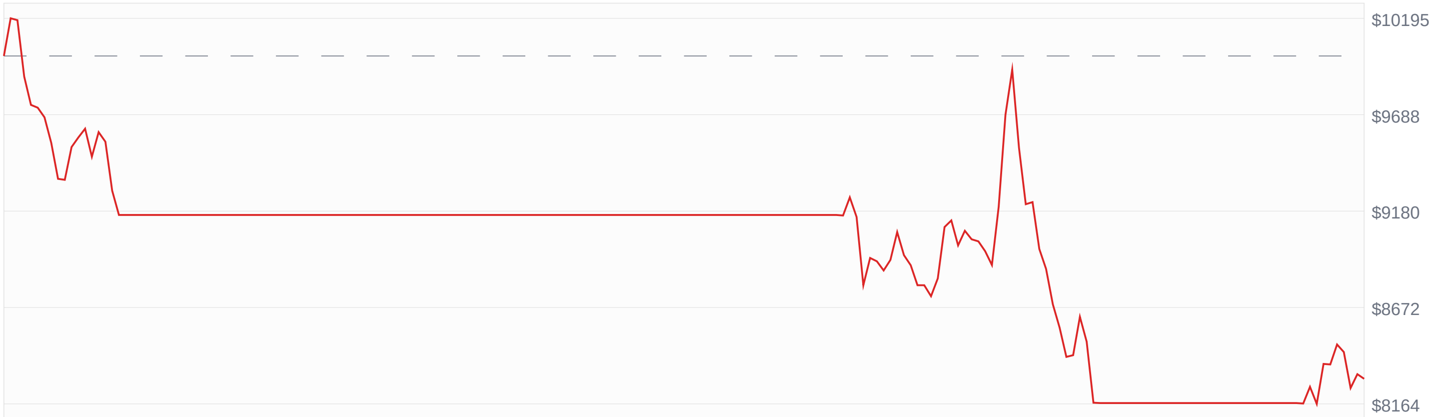
BACKTEST REPORT

Backtest #30364 · MSFT · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-17.07%	-1.36	33.3%	-19.93%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 strategy on MSFT incurred a -17.07% drawdown with a -1.36 Sharpe ratio, indicating severe underperformance and negative alpha. The 33.3% win rate is mediocre, but the sample size of only three trades renders all statistics statistically insignificant and unreliable for inference. The nearly 20% peak-to-trough decline demonstrates poor risk management relative to the capital base. Further backtesting with a larger historical dataset is strictly required to validate signal robustness before any consideration of live deployment.

ADDITIONAL METRICS

CAGR	**-17.07%**
Sortino Ratio	**-0.82**
Turnover	**5.30x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8295.86**

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