LATINOS TRADING

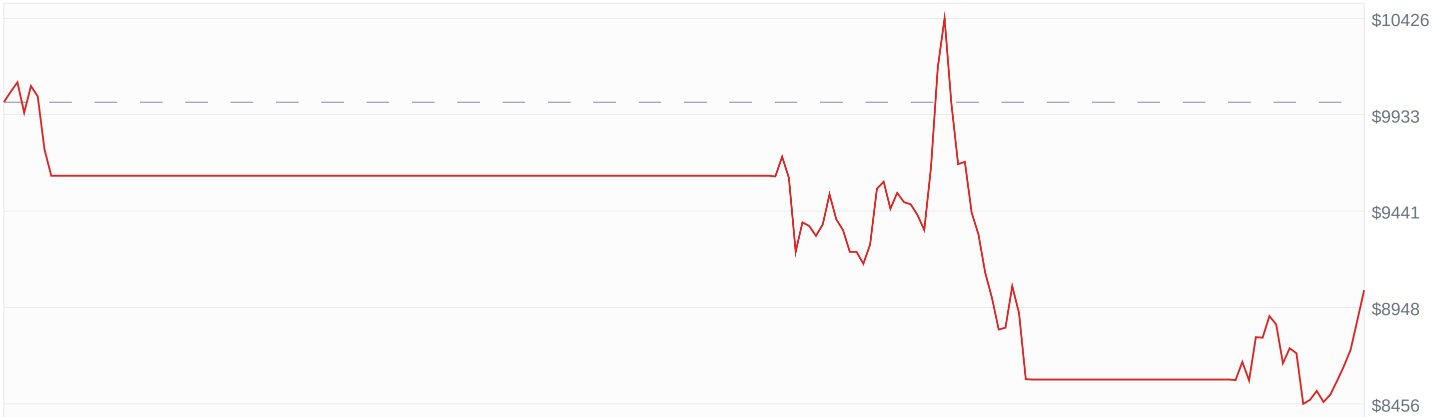
BACKTEST REPORT

Backtest #40990 · MSFT · EVO_GG1RSISNIP_v1549

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 EVO_GG1RSISNIP_v1549 backtest on MSFT suffered a severe -9.66% drawdown due to a critically low sample size of only three trades. A win rate of 33.3% and a negative Sharpe ratio of -0.71 indicate the strategy is currently underperforming and generating inconsistent returns. Statistical confidence in these metrics is negligible, as the data lacks the volume required to validate the alpha. We must expand the backtest window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

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

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