LATINOS TRADING

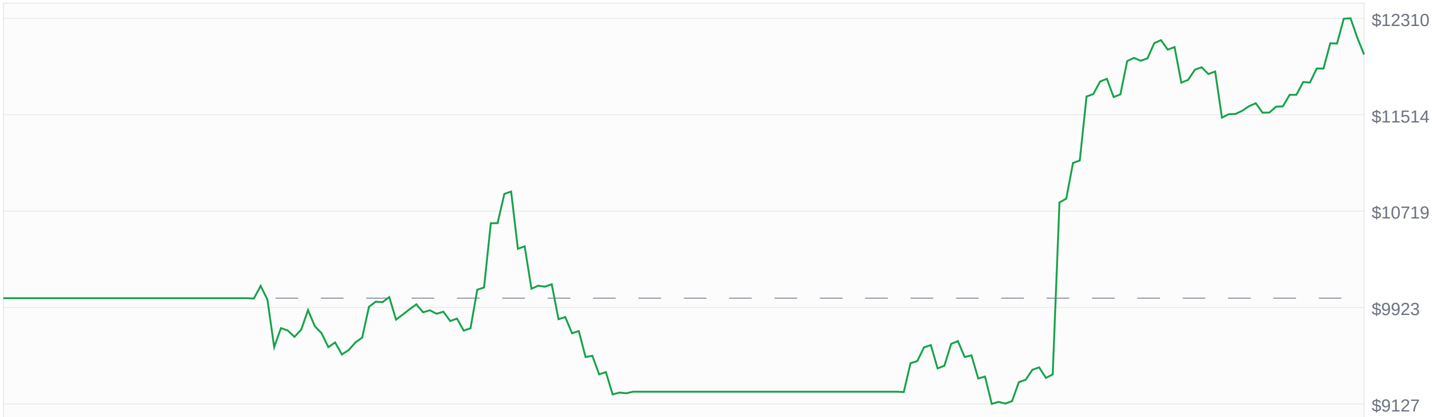
BACKTEST REPORT

Backtest #52140 · MSFT · EVO_GG1RSISNIP_v935

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v935 backtest on MSFT shows a +20.07% ROI but relies on only two trades, rendering the 50% win rate and 1.06 Sharpe ratio statistically insignificant. The 14.24% maximum drawdown indicates high volatility risk that could be exacerbated in live conditions with insufficient sample data. We must treat these metrics as preliminary noise rather than a validated edge for institutional deployment. The next step is to extend the lookback period to at least 500 trades to verify consistency across different market regimes.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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