LATINOS TRADING

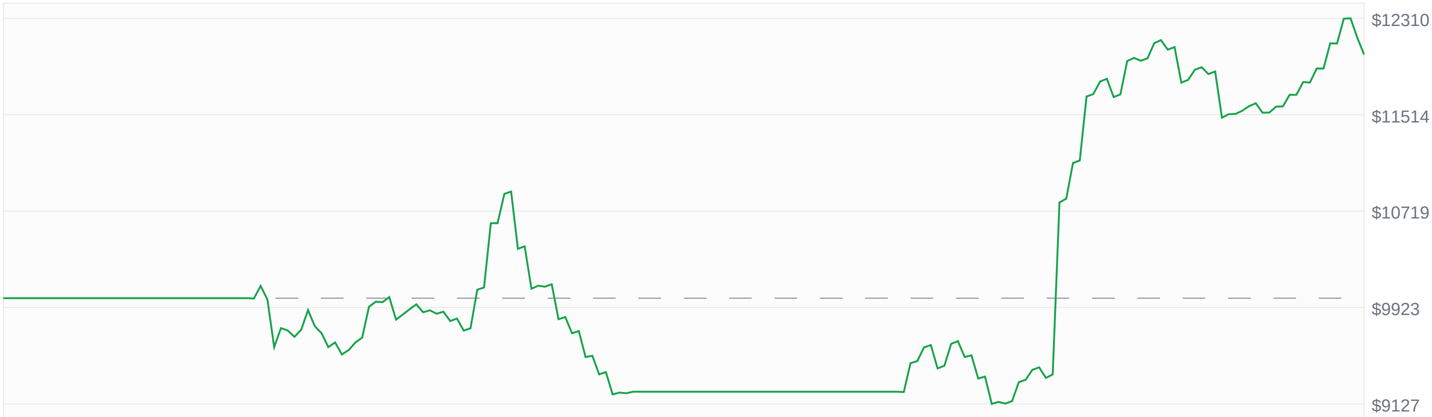
BACKTEST REPORT

Backtest #52514 · MSFT · EVO_GG1RSISNIP_v1169

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_v1169 strategy on MSFT generated a positive 20.07% ROI, but the sample size of only two trades renders the 1.06 Sharpe ratio and 50% win rate statistically insignificant. A 14.24% maximum drawdown indicates high volatility risk that cannot be assessed with confidence given the lack of historical data coverage. The results are likely a result of random noise rather than a robust edge, as true institutional strategies require hundreds of cycles to validate performance. We must expand the backtest window or adjust entry parameters to generate sufficient trade frequency before deploying live capital.

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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