LATINOS TRADING

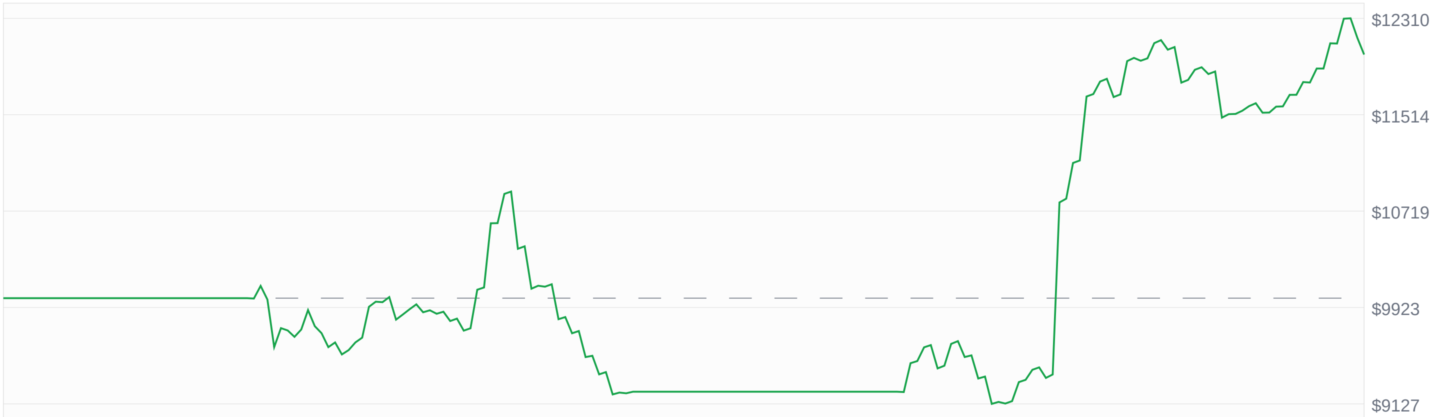
BACKTEST REPORT

Backtest #52577 · MSFT · EVO_GG1RSISNIP_v1224

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 backtest on MSFT shows a +20.07% return with a 1.06 Sharpe ratio, but a sample size of only two trades renders these statistics statistically insignificant and prone to extreme variance. A 50% win rate paired with a 14.24% maximum drawdown indicates a lack of robust risk control over a meaningful market cycle. The strategy's profitability cannot be validated without expanding the historical lookback or increasing trade frequency to ensure the edge is not a result of luck. The immediate next step is to run a longer-term backtest with adjusted parameters to determine if this performance holds under 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**