LATINOS TRADING

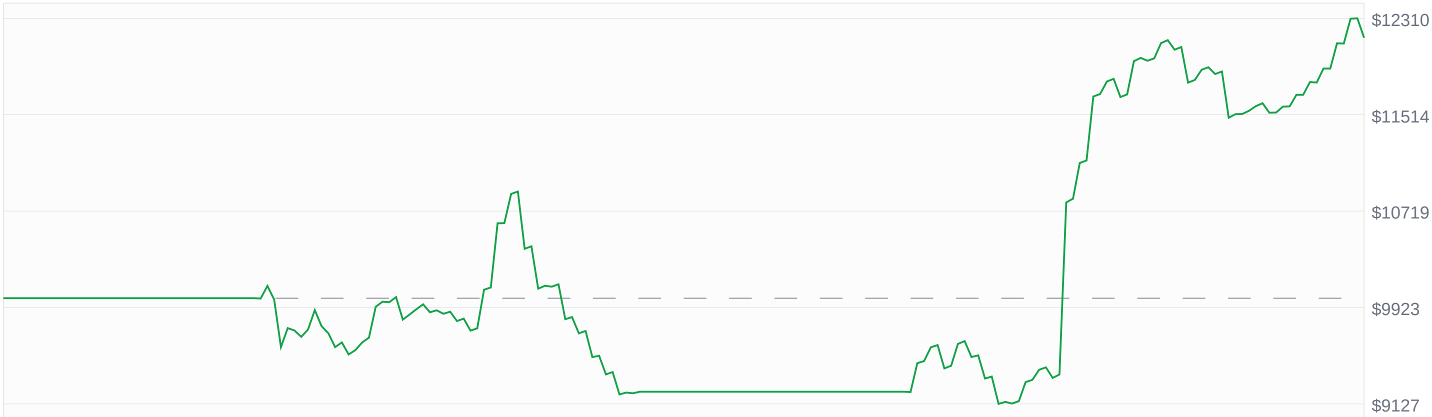
BACKTEST REPORT

Backtest #51044 · MSFT · EVO_GG1RSISNIP_v65

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v65 shows a 21.45% ROI, but the sample of only two trades renders the 1.12 Sharpe ratio and 50% win rate statistically insignificant. The 14.24% maximum drawdown indicates substantial volatility exposure that is not adequately captured by such a small dataset. Statistical confidence in this result is near zero, making the performance curve unreliable for live deployment. The next step is to expand the lookback period or adjust entry filters to generate a larger trade sample for robust validation.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.