LATINOS TRADING

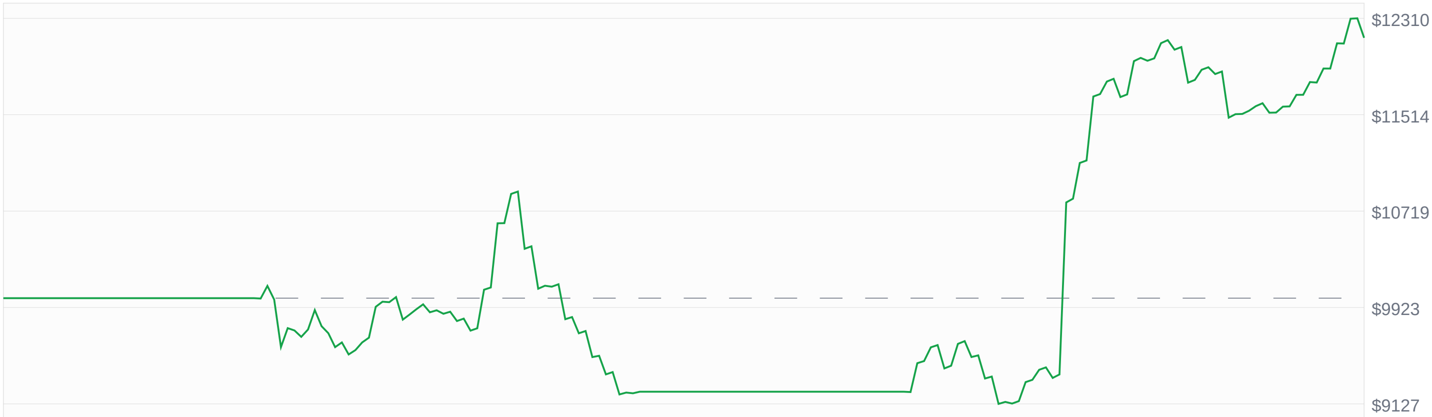
BACKTEST REPORT

Backtest #52007 · MSFT · EVO_GG1RSISNIP_v930

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 EVO_GG1RSISNIP_v930 strategy on MSFT generated a 21.45% return with a Sharpe ratio of 1.12, yet the 50% win rate and single-digit trade count reveal extreme statistical noise. A maximum drawdown of 14.24% indicates significant vulnerability to market volatility, while the minimal sample size prevents any reliable assessment of strategy robustness. Consequently, these metrics are insufficient to validate the approach without further historical testing. We must immediately expand the sample size by running a longer backtest to confirm consistency before deployment.

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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