LATINOS TRADING

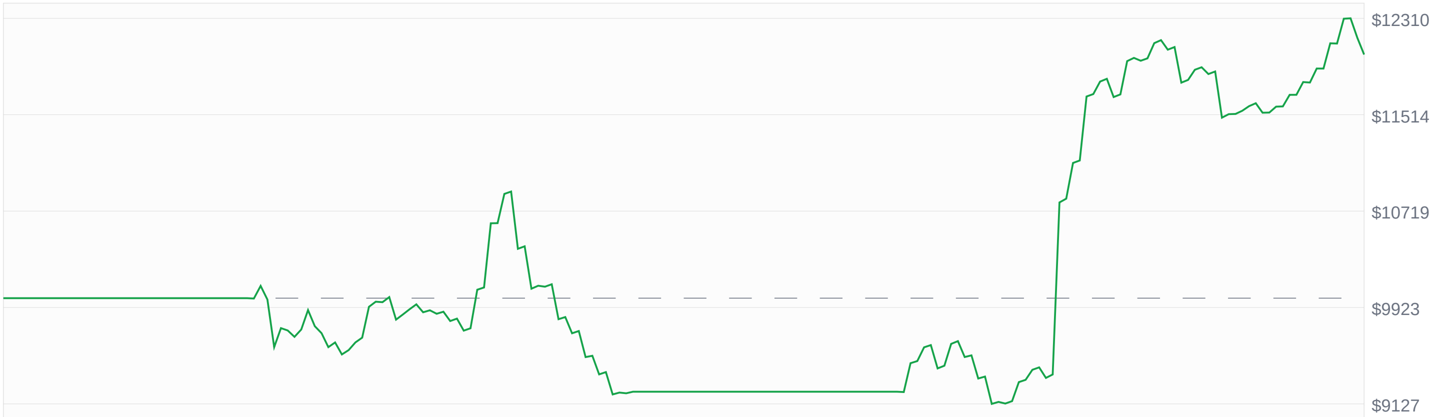
BACKTEST REPORT

Backtest #52421 · MSFT · EVO_GG1RSISNIP_v1114

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_v1114 backtest on MSFT shows a 20.07% ROI with a 1.06 Sharpe ratio, yet the strategy lacks statistical significance with only two trades. A 50% win rate paired with a 14.24% max drawdown indicates high volatility that could easily reverse given the extremely small sample size. We cannot trust these metrics until the strategy processes enough data to smooth out variance and confirm robustness. The immediate next step is to extend the backtesting window and optimize entry parameters to increase trade frequency before deployment.

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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