LATINOS TRADING

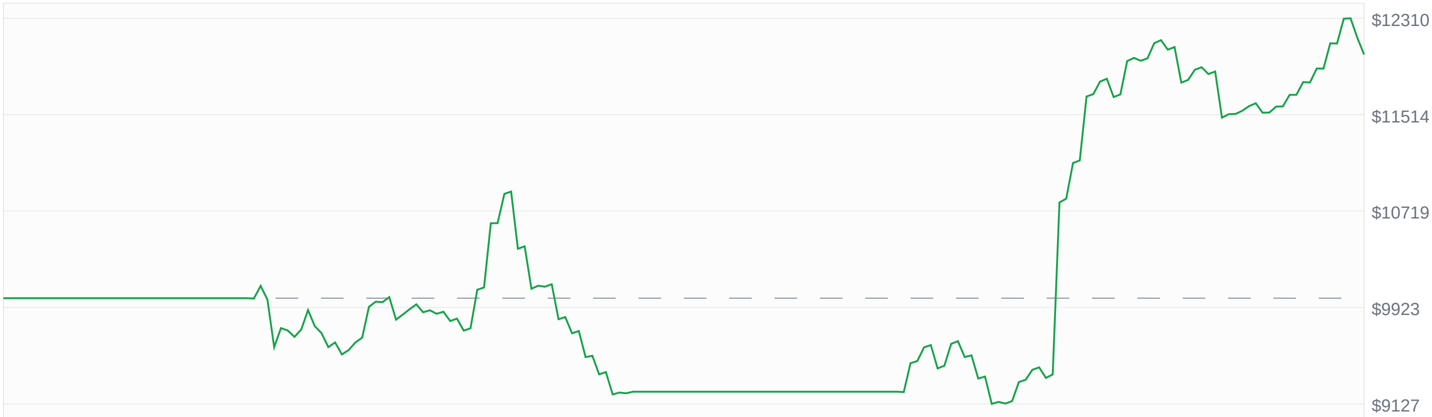
BACKTEST REPORT

Backtest #52546 · MSFT · EVO_GG1RSISNIP_v1197

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_v1197 strategy achieved a 20.07% return on MSFT with a Sharpe ratio of 1.06, yet the 50% win rate and 14.24% drawdown reflect high volatility. Statistical confidence is critically low because the sample size of only two trades is insufficient to validate the robustness of the signal logic. The positive ROI masks a significant lack of consistency, suggesting the strategy relies on outlier performance rather than edge. A concrete next step is to expand the backtest window to include at least 200 trades to determine if the observed metrics hold under broader market conditions.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**