LATINOS TRADING

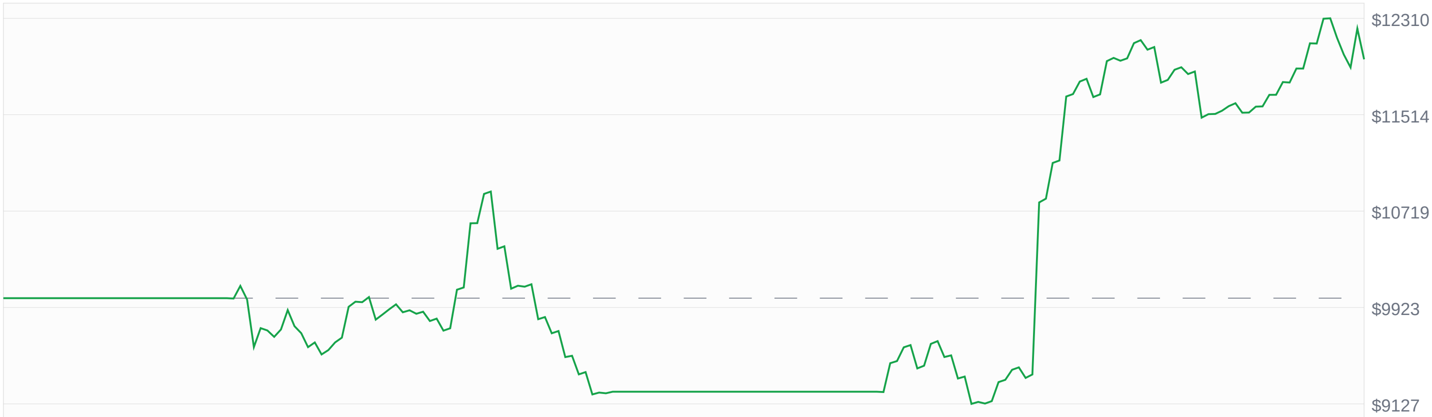
BACKTEST REPORT

Backtest #57171 · MSFT · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 strategy on MSFT delivered a +19.68% ROI with a 50% win rate, yet a Sharpe ratio of 1.03 suggests returns are not sufficiently risk-adjusted for institutional deployment. The strategy executed only two trades during the backtest period, rendering the statistical sample size too small to infer robustness or true expectancy. A drawdown of 14.24% indicates significant volatility exposure that contradicts the moderate profitability achieved on a per-trade basis. Without additional data points, the strategy lacks the statistical confidence required for live capital allocation. The immediate next step is to extend the backtest horizon to validate performance consistency across different market regimes.

ADDITIONAL METRICS

CAGR	**19.68%**
Sortino Ratio	**0.97**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11971.60**

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