LATINOS TRADING

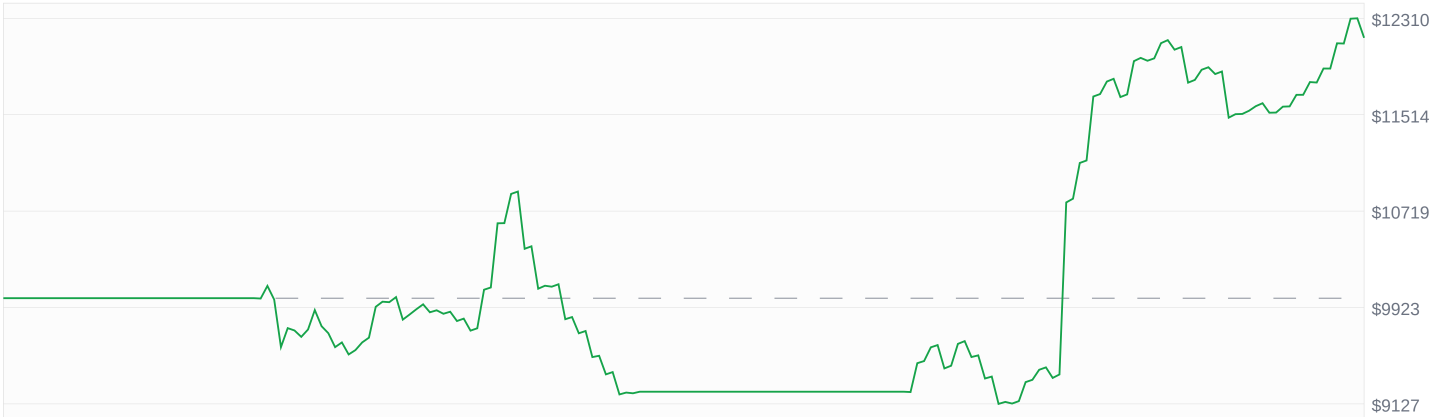
BACKTEST REPORT

Backtest #52006 · 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 delivered a 21.45% ROI on MSFT with a 1.12 Sharpe ratio, yet the 50% win rate and single-digit trade count severely limit statistical significance. A 14.24% maximum drawdown suggests volatility risk was not adequately filtered, rendering the positive return largely dependent on luck rather than edge. With only two trades executed, these metrics cannot reliably predict future performance or justify increased position sizing. The next step is to expand the backtest horizon or adjust entry filters to increase trade frequency and validate the strategy's robustness.

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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