LATINOS TRADING

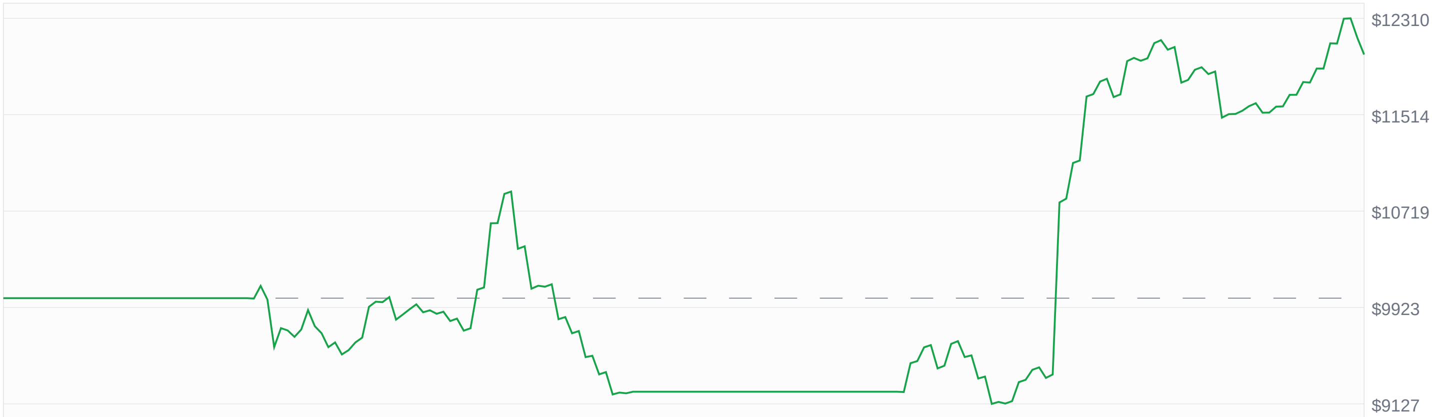
BACKTEST REPORT

Backtest #52391 · MSFT · EVO_GG1RSISNIP_v1094

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_v1094 strategy generated a +20.07% ROI on MSFT with a 1.06 Sharpe ratio, yet the results lack statistical significance due to only two executed trades. A 50% win rate and 14.24% maximum drawdown are inconclusive metrics for such a small sample size, preventing any reliable assessment of risk-adjusted performance. We must expand the backtest window or adjust parameters to generate sufficient trade volume before drawing actionable conclusions. Re-running the simulation with a longer historical period is the immediate next step to validate strategy robustness.

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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