LATINOS TRADING

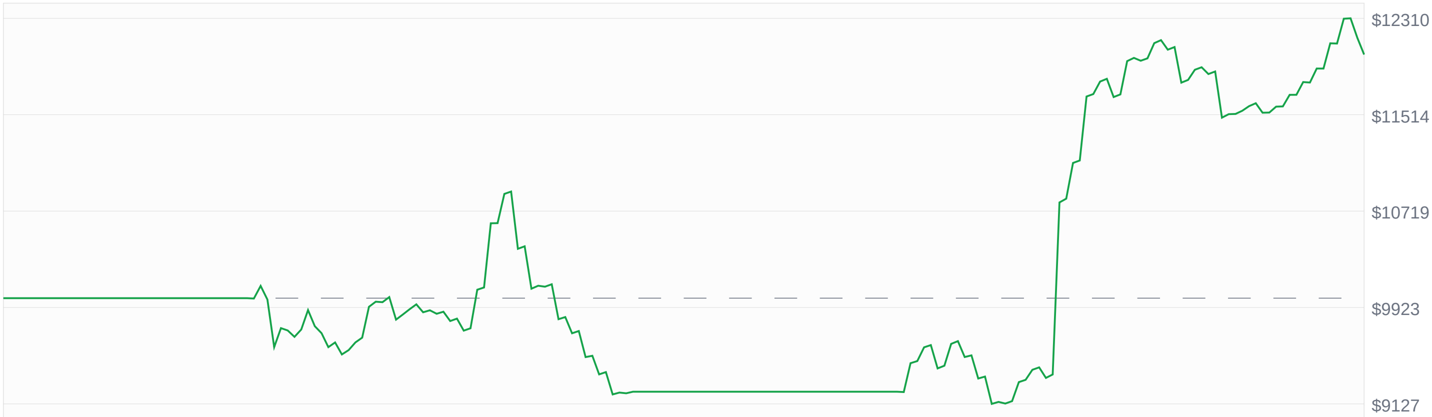
BACKTEST REPORT

Backtest #56381 · MSFT · EVO_GG1RSISNIP_v410

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_v410 strategy delivered a nominal 20.07% return on Microsoft, yet the statistical significance is negligible due to only two trades executed. A 50% win rate with a 14.24% drawdown suggests high volatility relative to the minimal sample size, making the Sharpe ratio of 1.06 unreliable for live deployment. The positive outcome likely stems from favorable timing rather than robust predictive logic, as the lack of diversification amplifies single-event risk. Without additional trades to confirm consistency, the results cannot support a recommendation for capital allocation at this stage. The immediate next step is to expand the backtest window to generate a larger dataset before considering live execution.

ADDITIONAL METRICS

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