LATINOS TRADING

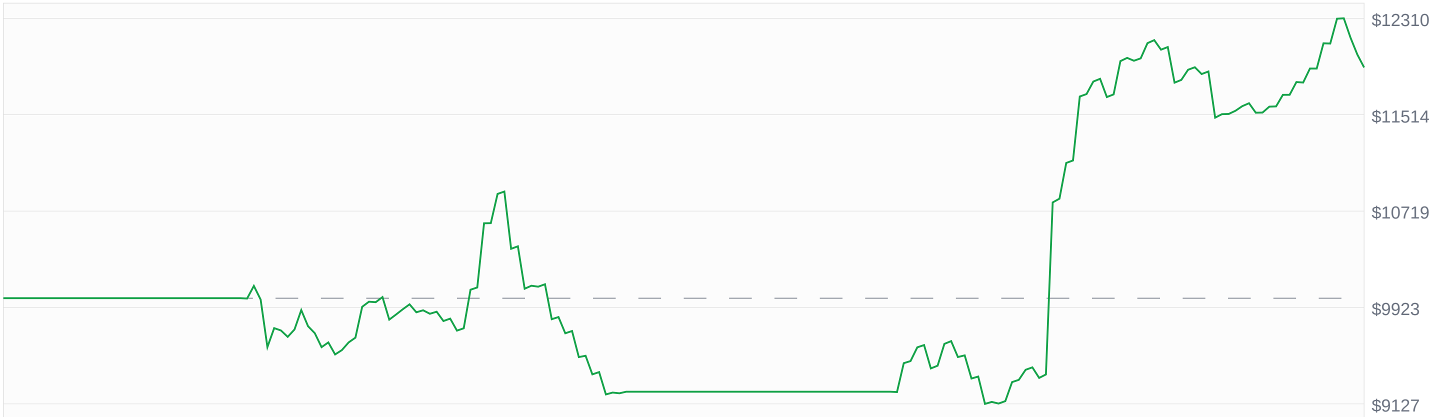
BACKTEST REPORT

Backtest #56661 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
+19.01%	1.02	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 strategy on MSFT delivered a +19.01% ROI with a 50% win rate, yet the statistical significance is negligible due to only two executed trades. A 14.24% max drawdown indicates high volatility exposure that the current sample size cannot adequately measure or mitigate. With a Sharpe ratio of 1.02, the risk-adjusted returns appear acceptable on paper, but the lack of trade frequency prevents any reliable assessment of consistency or edge. The primary limitation is the insufficient backtest duration, which renders the performance metrics highly sensitive to random market noise rather than robust strategy logic. The immediate next step is to extend the backtest window to include at least 200 trades to validate the stability of the

ADDITIONAL METRICS

CAGR	**19.01%**
Sortino Ratio	**0.95**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11904.38**

Generated 2026-09-04T00:49:02Z · latinostrading.com