LATINOS TRADING

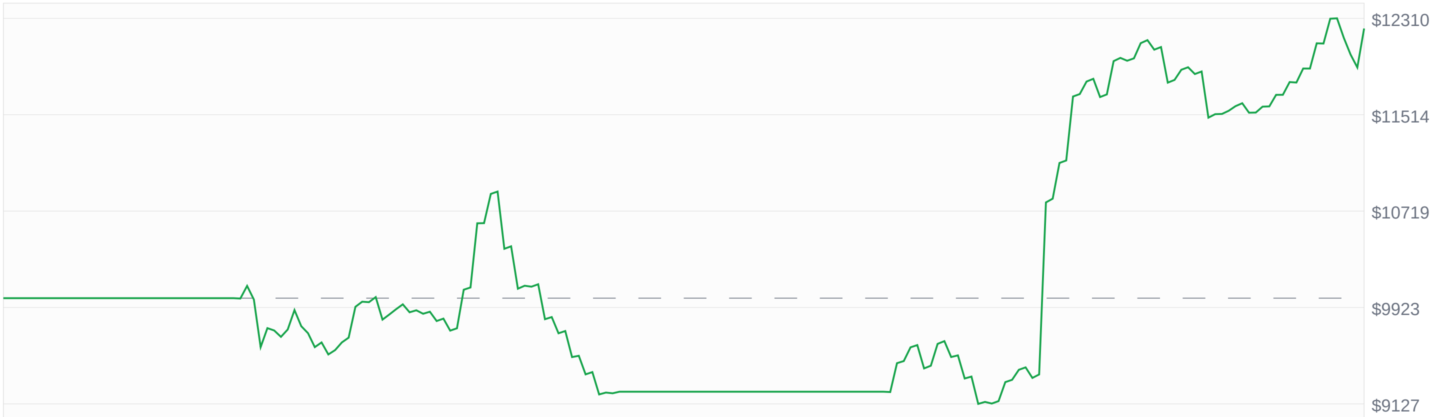
BACKTEST REPORT

Backtest #57003 · MSFT · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+22.22%	1.15	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 backtest on MSFT shows a +22.22% ROI, yet the 1.15 Sharpe and 14.24% max drawdown reveal a strategy too volatile for institutional standards. With only two trades executed, the 50% win rate lacks statistical significance and likely reflects overfitting rather than robust edge. The sample size is critically insufficient to confirm any pattern, rendering the apparent performance an outlier rather than a repeatable signal. We must expand the parameter space and test across multiple market regimes before deploying capital.

ADDITIONAL METRICS

CAGR	**22.22%**
Sortino Ratio	**1.08**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12225.75**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.