LATINOS TRADING

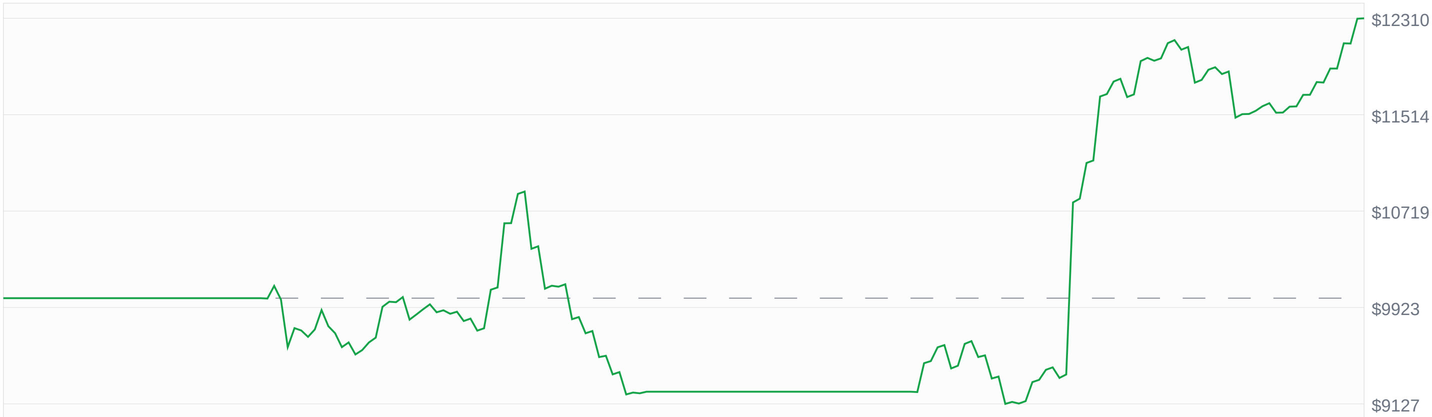
BACKTEST REPORT

Backtest #49217 · MSFT · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 strategy on MSFT generated a 23.06% return, but a sample size of only two trades creates statistically insignificant results that preclude any reliable confidence in the reported 1.19 Sharpe ratio. While the 50% win rate suggests balanced entry and exit logic, the 14.24% maximum drawdown reveals substantial volatility risk inherent in such a sparse dataset. Without evidence of consistent performance across a broader sample, the observed profitability could easily be a result of random chance rather than a robust alpha signal. The immediate next step is to expand the backtest lookback period or adjust parameters to generate a minimum of fifty trades before deploying live capital.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**