LATINOS TRADING

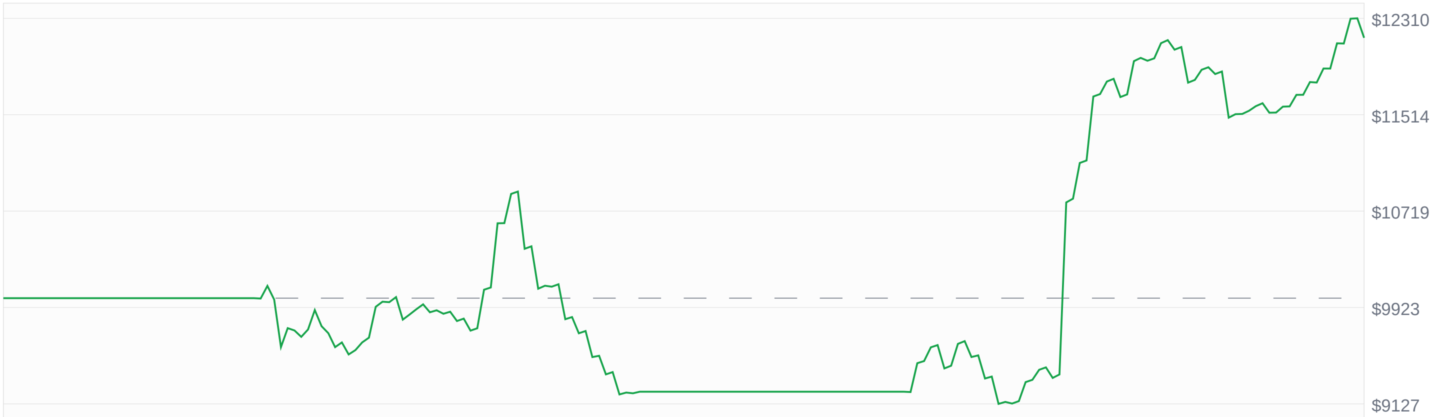
BACKTEST REPORT

Backtest #51352 · MSFT · EVO_GG1RSISNIP_v913

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v913 backtest on MSFT shows a 21.45% gain, yet the 50% win rate and two trades reveal a statistical sample size too small to infer robustness. While the Sharpe ratio of 1.12 suggests decent risk-adjusted returns, the 14.24% drawdown indicates significant exposure to single trade failures. The strategy lacks edge confirmation given the limited data, making any performance metric highly sensitive to random noise rather than a predictable pattern. Immediate next steps involve expanding the backtest window to at least 50 trades to validate the strategy's consistency.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**