LATINOS TRADING

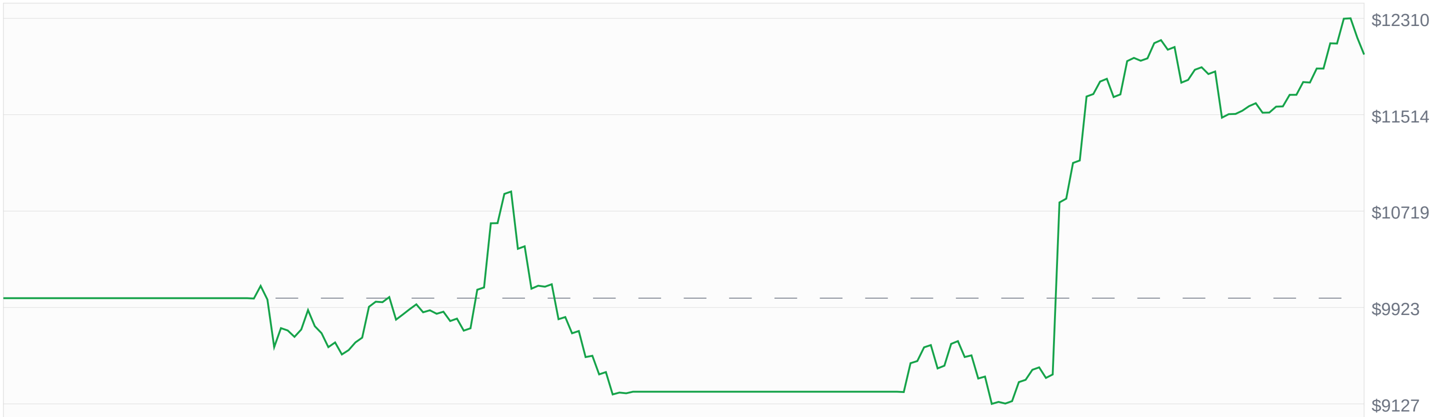
BACKTEST REPORT

Backtest #52943 · MSFT · EVO_GG1RSISNIP_v1397

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_v1397 strategy generated a +20.07% return on MSFT, driven by a single winning trade that offset one loss, resulting in a 50% win rate. However, the statistical significance is critically low given only two trades, rendering the 1.06 Sharpe ratio and 14.24% drawdown unreliable indicators of robustness. This performance is likely an outlier rather than a repeatable alpha, as the sample size cannot distinguish between luck and genuine edge. We must expand the backtest horizon or adjust entry filters to secure a larger sample before deploying live capital.

ADDITIONAL METRICS

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