LATINOS TRADING

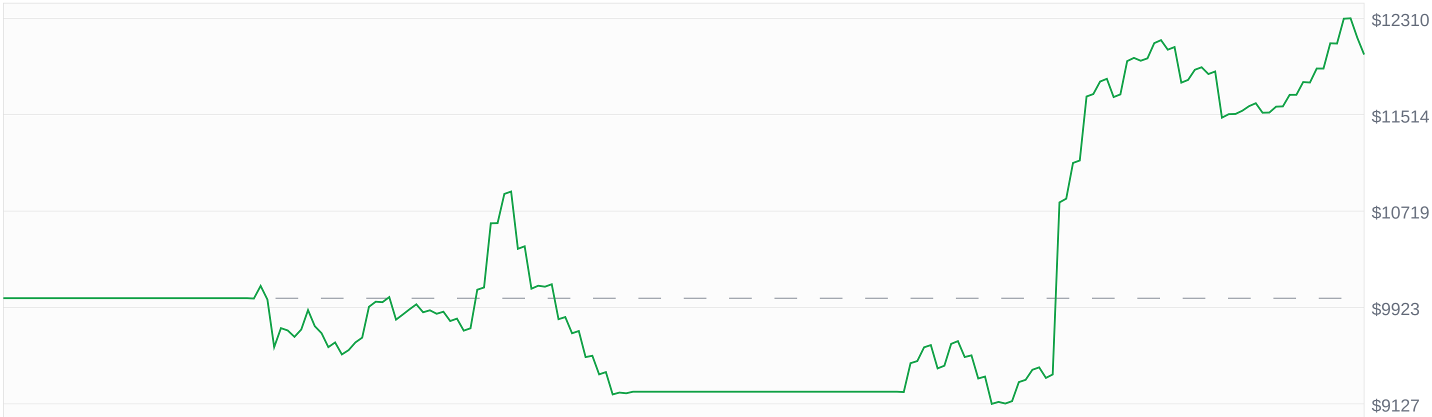
BACKTEST REPORT

Backtest #52973 · MSFT · EVO_GG1RSISNIP_v1422

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_v1422 strategy on MSFT generated a nominal 20% return, but the sample size of only two trades renders the 50% win rate and 1.06 Sharpe ratio statistically insignificant. A 14.24% drawdown suggests high volatility exposure that the current parameters fail to mitigate, making the profitability potentially accidental rather than structural. We must expand the backtest horizon or adjust entry filters to validate if this edge persists beyond a coincidence of two signals. The immediate next step is re-running the simulation with a minimum trade threshold of five to establish statistical validity 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**

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