LATINOS TRADING

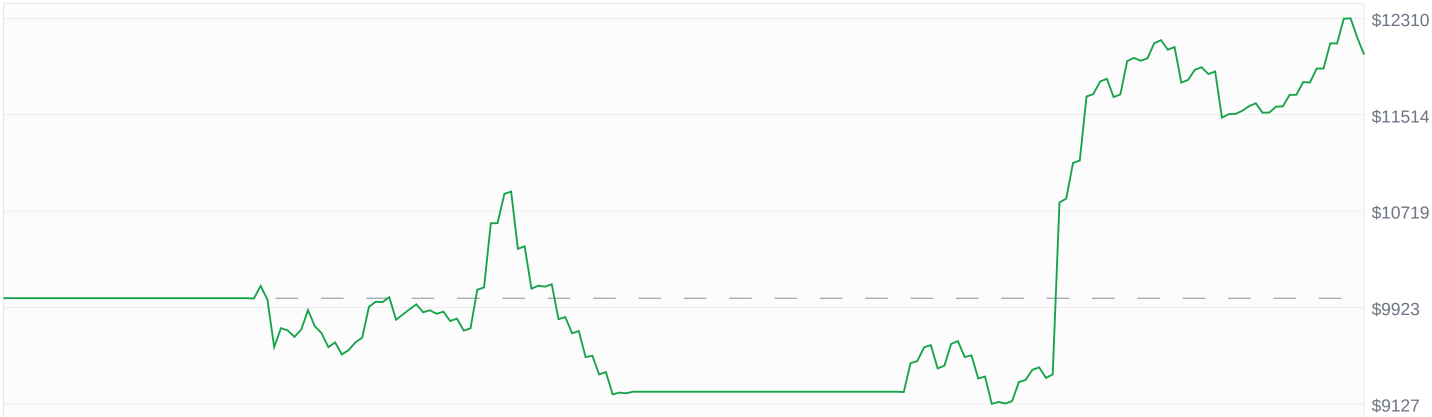
BACKTEST REPORT

Backtest #53702 · MSFT · EVO_GG1RSISNIP_v1537

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 MSFT backtest for EVO_GG1RSISNIP_v1537 generated a 20.07% gain with a Sharpe ratio of 1.06, yet the 50% win rate and 14.24% drawdown on only two trades render these metrics statistically insignificant. Such a narrow sample size fails to validate the strategy's robustness or confirm whether the returns stem from genuine alpha or mere luck. We must treat this result as a hypothesis rather than a confirmed edge and avoid deploying live capital until the system processes sufficient transaction data. The immediate next step is to re-run the simulation on an extended historical dataset to ensure consistency across different market regimes.

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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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.