LATINOS TRADING

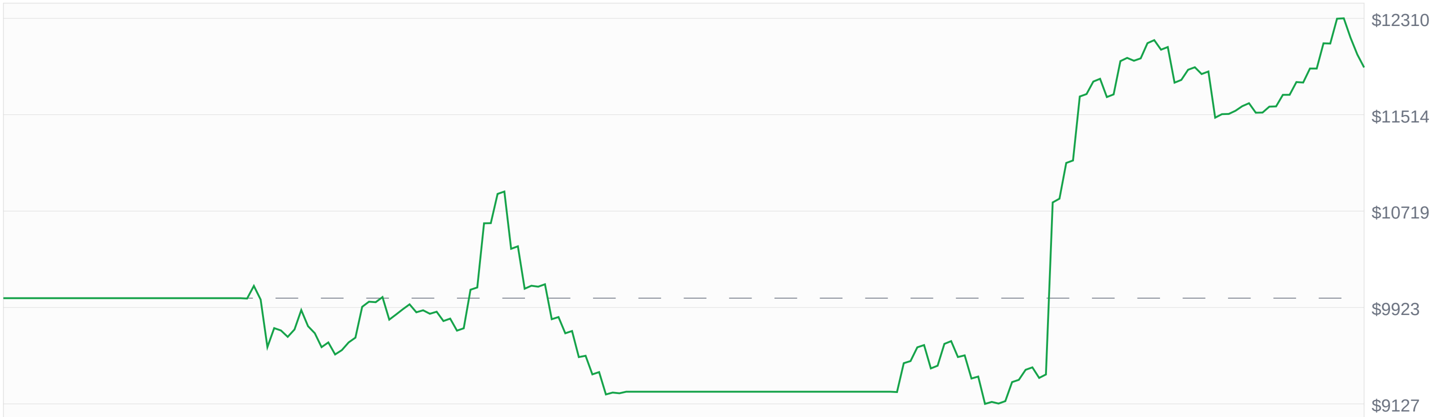
BACKTEST REPORT

Backtest #56642 · MSFT · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+19.01%	1.02	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 backtest on MSFT shows a 19.01% return with a 1.02 Sharpe ratio, yet the sample size of only two trades renders these metrics statistically insignificant. A 50% win rate and 14.24% drawdown cannot confirm strategy robustness without sufficient trade frequency to validate signal reliability. The high volatility relative to capital suggests the strategy fails to capture consistent alpha under current market conditions. We must increase the sample size through extended lookback periods or adjust entry filters to generate more actionable signals.

ADDITIONAL METRICS

CAGR	**19.01%**
Sortino Ratio	**0.95**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11904.38**

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