LATINOS TRADING

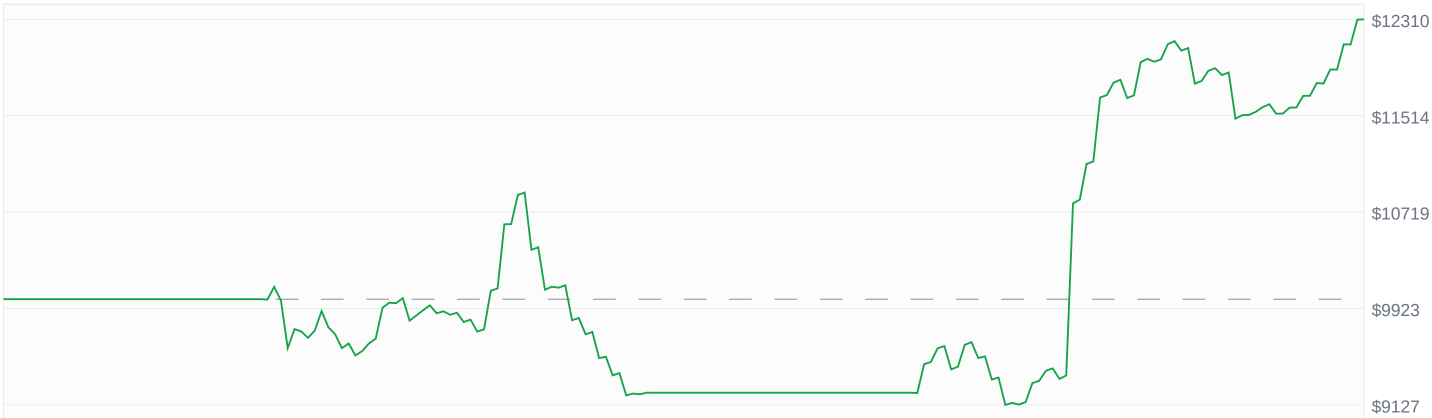
BACKTEST REPORT

Backtest #47510 · MSFT · EVO_GG1RSISNIP_v915

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v915 backtest on MSFT shows a +23.06% return, yet the statistical validity is critically weak due to only two executed trades. While the Sharpe ratio of 1.19 indicates favorable risk-adjusted returns, a 50% win rate and 14.24% drawdown are uninformative without a larger sample size to confirm consistency. The strategy likely captured a single high-conviction breakout that generated disproportionate gains, masking potential execution flaws or overfitting to specific price levels. We must expand the simulation window and trade parameters to validate if these results are reproducible or merely luck. The immediate next step is running a robustness check across different timeframes and volatility regimes before deploying capital.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

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