LATINOS TRADING

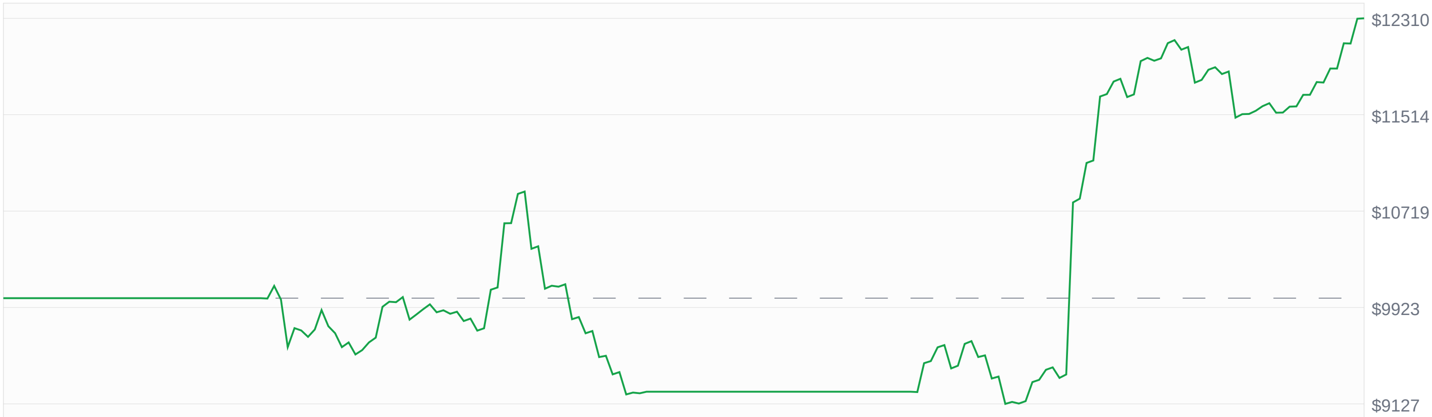
BACKTEST REPORT

Backtest #50034 · MSFT · EVO_GG1RSISNIP_v1322

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_v1322 strategy generated a 23.06% ROI on MSFT, yet the statistical significance is negligible due to only two trades, rendering the 50% win rate and 1.19 Sharpe ratio unreliable proxies for live performance. While the final capital grew to $12,310.11, a 14.24% drawdown suggests high volatility risk that the small sample size masks. We cannot validate the edge without increasing trade frequency to reduce sampling error. The immediate next step is to run a walk-forward analysis across multiple years to confirm if the signal logic holds beyond these isolated instances.

ADDITIONAL METRICS

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