LATINOS TRADING

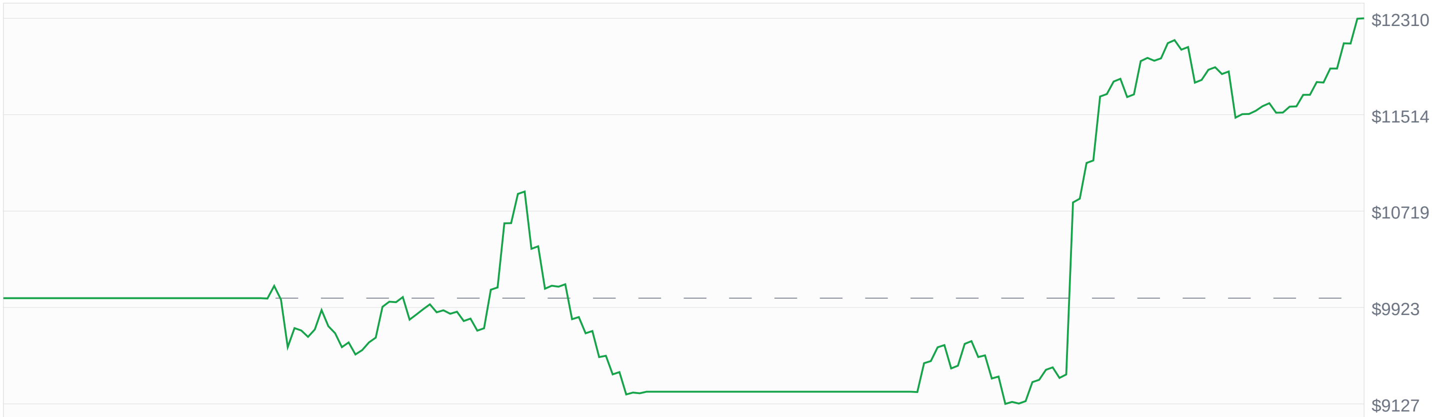
BACKTEST REPORT

Backtest #50064 · MSFT · EVO_GG1RSISNIP_v1345

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_v1345 strategy generated a +23.06% return on MSFT, but the sample size of only two trades renders the 50% win rate statistically insignificant. While the Sharpe ratio of 1.19 suggests efficient returns, the 14.24% maximum drawdown indicates substantial volatility within a minimal trade count. We cannot validate the robustness of this signal logic with such sparse data, as the performance could easily be a random outlier. The next step is to backtest the strategy on a longer historical dataset to determine if the edge is consistent or a statistical anomaly.

ADDITIONAL METRICS

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