LATINOS TRADING

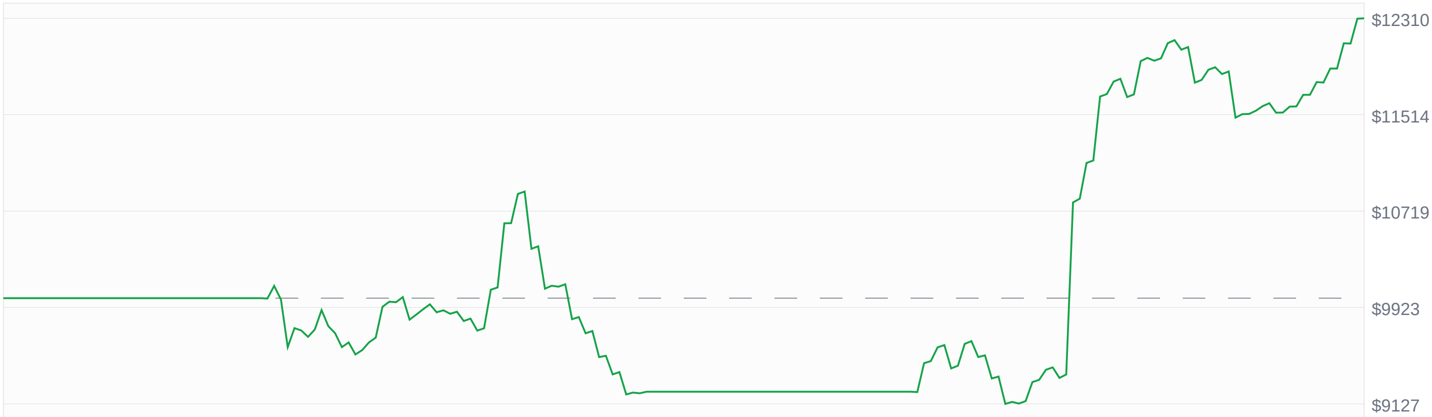
BACKTEST REPORT

Backtest #46598 · MSFT · EVO_GG1RSISNIP_v71

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_v71 strategy on MSFT shows positive returns of 23.06%, yet the sample size of only two trades renders the 1.19 Sharpe ratio statistically unreliable. A 50% win rate with a maximum drawdown of 14.24% indicates significant variance that cannot be confirmed without more data points. Relying on these metrics for live deployment is premature due to the high risk of overfitting to specific market noise. The next critical step is expanding the backtest period to include multiple market cycles to validate robustness. This approach ensures statistical significance before allocating real capital to the strategy.

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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