LATINOS TRADING

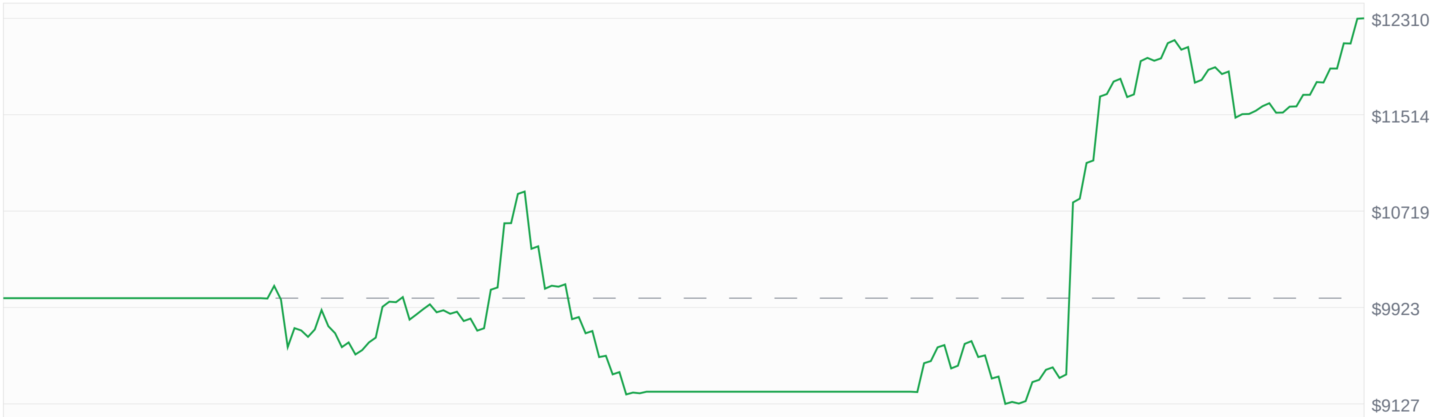
BACKTEST REPORT

Backtest #47979 · MSFT · EVO_GG1RSISNIP_v935

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_v935 backtest on MSFT shows a 23.06% return, but the 50% win rate and meager two-trade sample render the 1.19 Sharpe ratio statistically insignificant. The 14.24% maximum drawdown suggests high volatility, yet the lack of trade frequency prevents any reliable assessment of risk-adjusted performance over time. A single execution cannot validate the strategy's robustness or confirm whether the returns stem from genuine alpha or mere survivorship bias. The critical next step is to expand the historical lookback period to at least 200 candles to generate sufficient trade data for meaningful statistical validation. Without this expansion, the current results remain anecdotal rather than evidence of a

ADDITIONAL METRICS

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