LATINOS TRADING

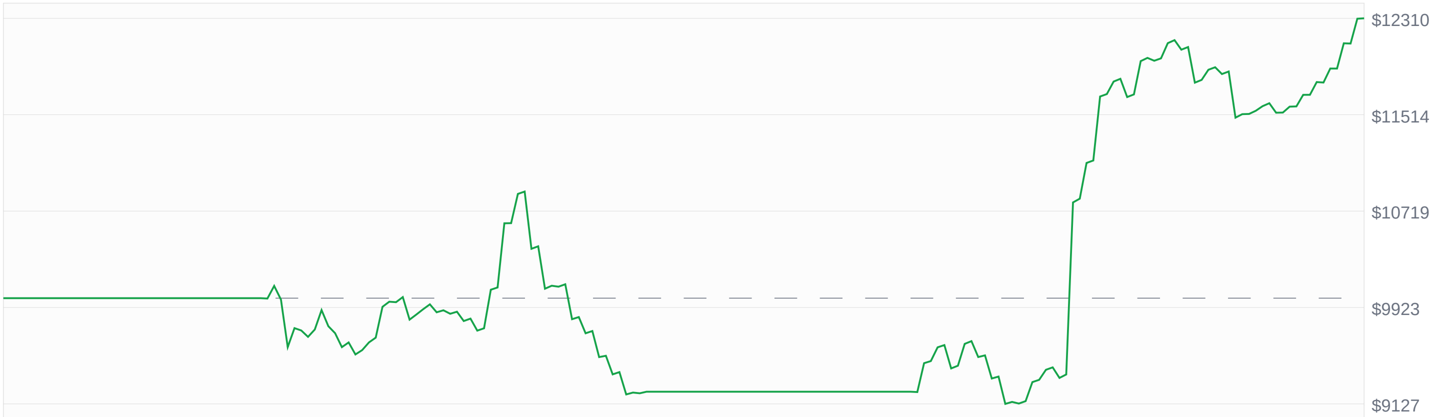
BACKTEST REPORT

Backtest #49373 · MSFT · EVO_GG1RSISNIP_v387

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_v387 strategy generated a 23.06% return on Microsoft, but the sample size of only two trades renders the 1.19 Sharpe ratio statistically insignificant. A perfect 50% win rate with a 14.24% maximum drawdown indicates high volatility and a lack of robust edge in this specific simulation. We cannot trust the performance metrics without increasing the trade count through more granular backtesting or live market data. The next step is to re-run the simulation on a higher-resolution timeframe to validate if the signal logic holds beyond these two isolated events.

ADDITIONAL METRICS

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