LATINOS TRADING

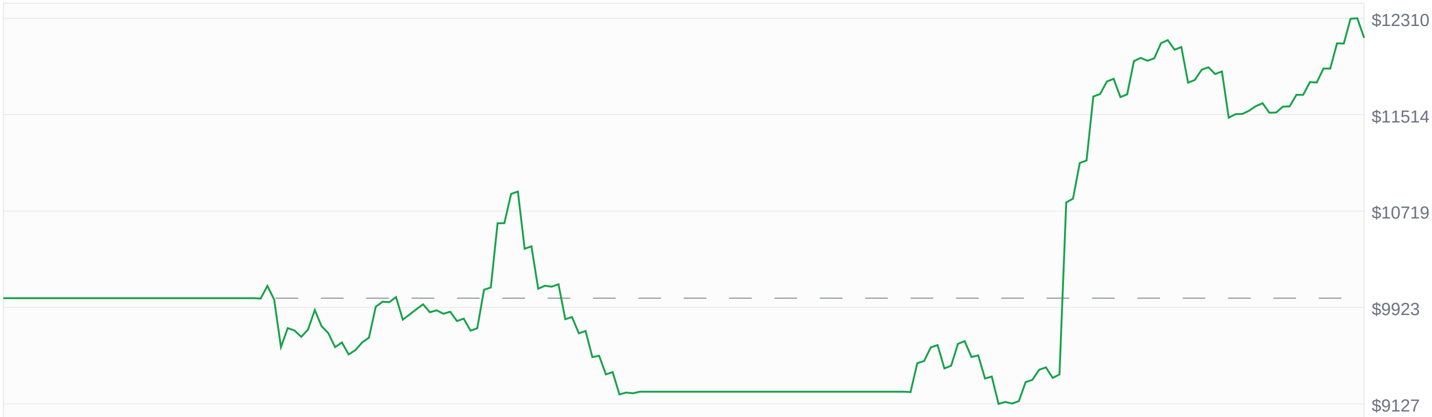
BACKTEST REPORT

Backtest #51671 · MSFT · EVO_GG1RSISNIP_v357

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v357 backtest on MSFT shows a 21.45% return with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask a severe lack of statistical significance due to only two trades. A sample size of two transactions renders the performance metrics unreliable and prone to high variance, making any risk assessment premature. The positive outcome likely reflects favorable timing rather than robust strategy efficacy, as the data cannot rule out pure luck. We must increase trade frequency through parameter optimization or extended historical simulation before deploying live capital.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

Generated 2026-09-01T22:32:32Z · latinostrading.com