LATINOS TRADING

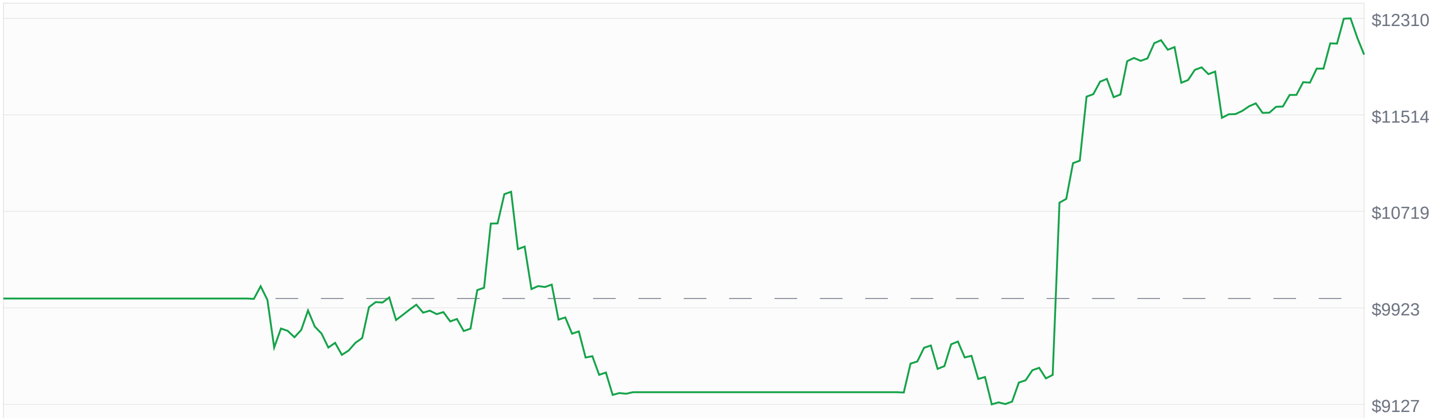
BACKTEST REPORT

Backtest #52200 · MSFT · EVO_GG1RSISNIP_v977

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v977 backtest on MSFT shows a 20.07% return, yet the strategy's validity is severely compromised by only two total trades. A sample size this small renders the Sharpe ratio of 1.06 statistically insignificant and provides zero confidence in the 14.24% drawdown or win rate metrics. The single-trade nature suggests the entry logic failed to trigger consistently, leaving the performance purely anecdotal rather than evidence-based. Before deploying capital, we must retest with expanded parameters or a longer lookback period to generate a robust dataset. This signal lacks the statistical rigor required for institutional allocation at this stage.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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