LATINOS TRADING

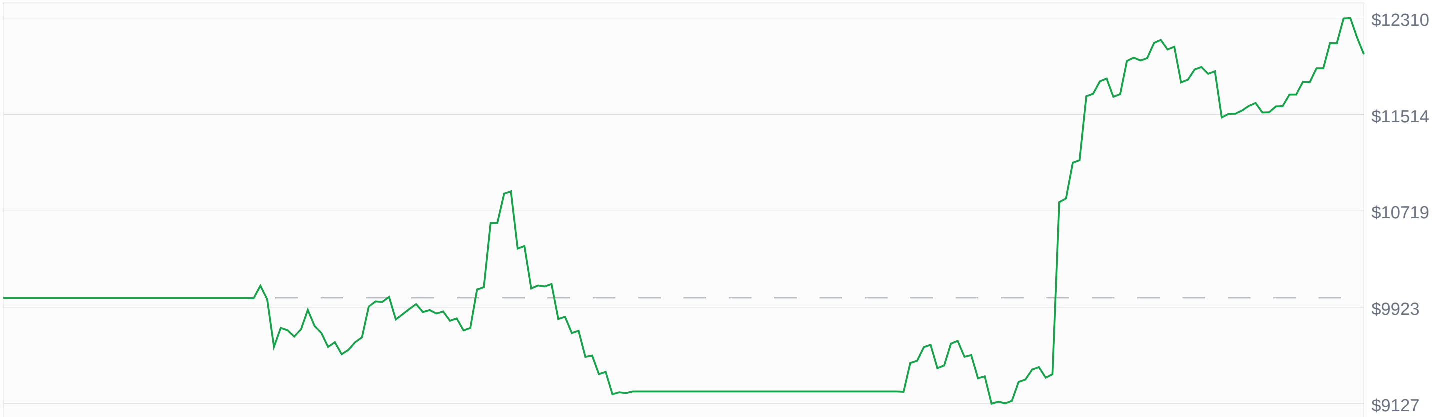
BACKTEST REPORT

Backtest #53926 · MSFT · EVO_GG1RSISNIP_v1569

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_v1569 backtest on MSFT generated a 20.07% return with a 1.06 Sharpe ratio, yet the sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. A 50% win rate paired with a 14.24% maximum drawdown indicates a strategy that lacks robustness and suffers from high volatility relative to its limited historical exposure. While the absolute profit suggests efficacy, such a low trade count fails to validate the signal logic under varying market conditions or stress scenarios. We must expand the lookback period or adjust entry filters to generate sufficient trade frequency before deploying this algorithm live. The current results reflect a lucky outlier rather than a repeatable edge,

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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