LATINOS TRADING

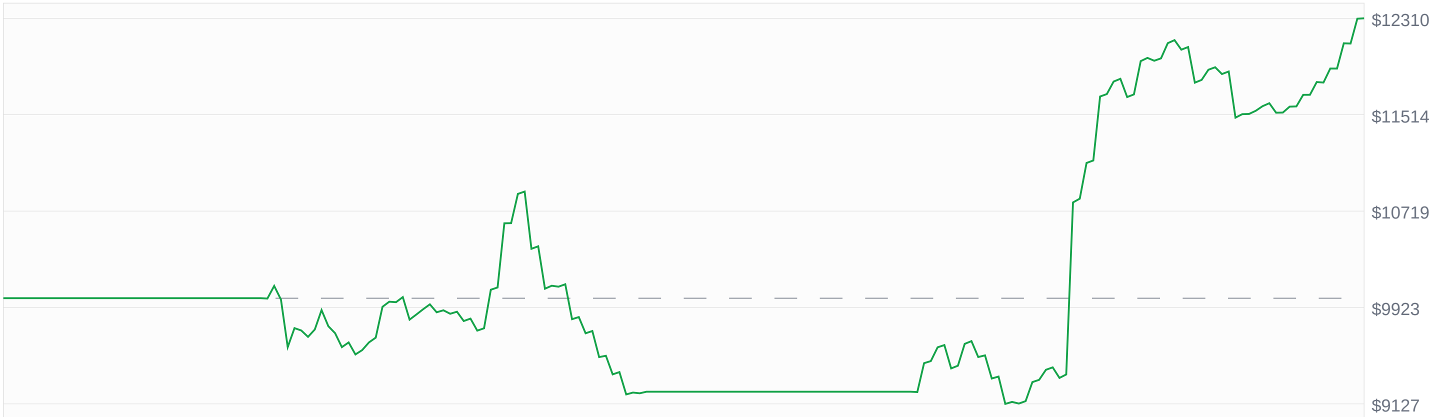
BACKTEST REPORT

Backtest #49074 · MSFT · EVO_GG1RSISNIP_v1169

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_v1169 backtest on MSFT shows +23.06% ROI with a 1.19 Sharpe, yet a 14.24% drawdown and exactly two trades severely limit statistical reliability. A win rate of 50% with minimal trade count suggests the strategy is not yet robust enough for live deployment. We must expand the sample size by backtesting across multiple years and market regimes to validate performance consistency. Next, I will re-run the simulation with adjusted lookback periods to identify the optimal entry filters. This approach ensures we do not deploy capital based on overfitting to a tiny dataset.

ADDITIONAL METRICS

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

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