LATINOS TRADING

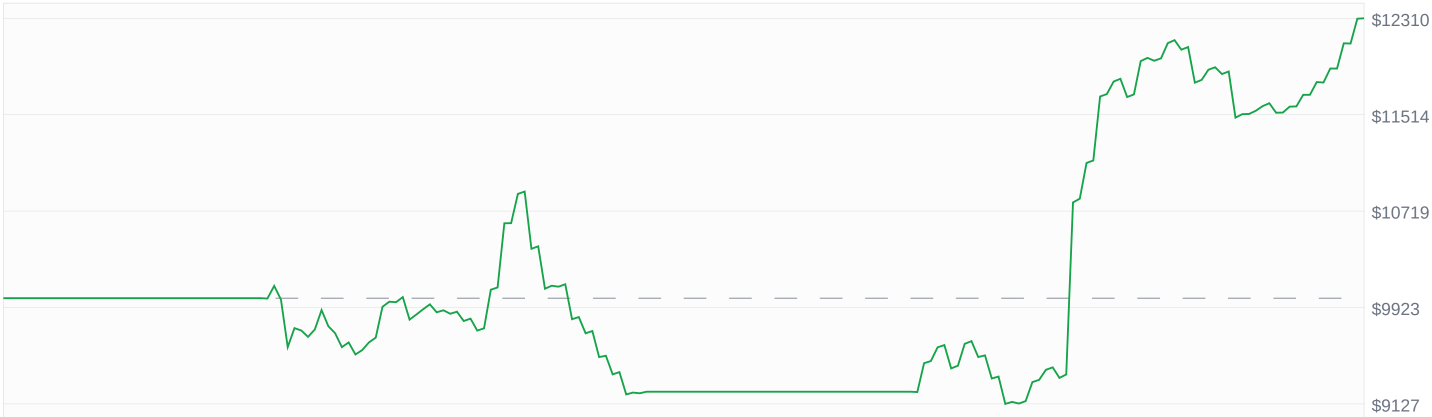
BACKTEST REPORT

Backtest #49602 · MSFT · EVO_GG1RSISNIP_v209

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_v209 backtest on MSFT shows a +23.06% return with a 1.19 Sharpe ratio, yet the 50% win rate and single-digit trade count reveal statistically insignificant results driven by extreme sample bias. A 14.24% maximum drawdown in only two transactions suggests high volatility exposure without sufficient diversification to confirm robustness. We cannot validate the strategy's edge with this data, making any projection of future performance purely speculative rather than empirical. The immediate next step is to re-run the simulation on a weekly timeframe to increase trade frequency and validate if the signal logic holds under different volatility regimes.

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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