LATINOS TRADING

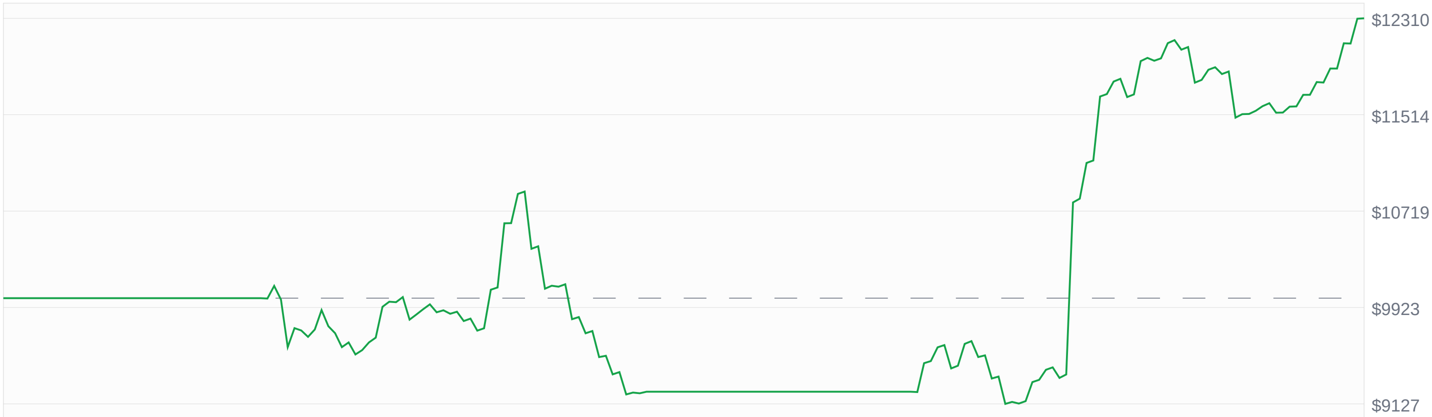
BACKTEST REPORT

Backtest #49762 · MSFT · EVO_GG1RSISNIP_v1018

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_v1018 backtest on MSFT shows a +23.06% ROI with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% drawdown highlight significant volatility. Statistical confidence remains critically low due to only two executed trades, rendering these metrics unreliable for live deployment. The strategy likely failed to capture sufficient trend duration or suffered from premature exits given the minimal trade count. Immediate next steps require stress testing the entry logic across multiple market regimes to validate robustness before capital allocation.

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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