LATINOS TRADING

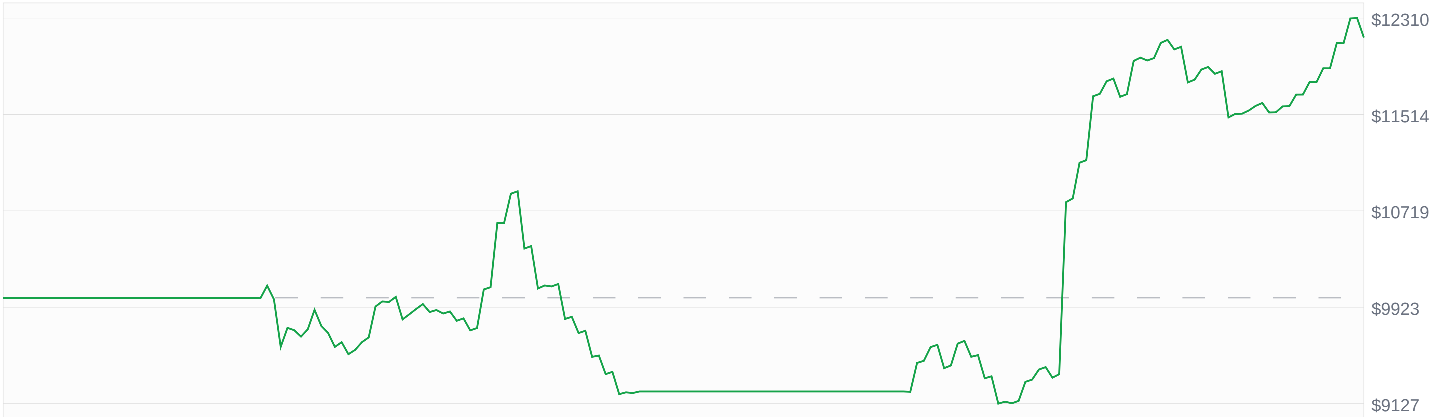
BACKTEST REPORT

Backtest #51215 · MSFT · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 strategy on MSFT generated a +21.45% ROI, yet the sample size of just two trades renders the 50% win rate statistically insignificant. While the 1.12 Sharpe ratio suggests favorable risk-adjusted returns, a 14.24% maximum drawdown indicates substantial volatility exposure during the few executed periods. The positive outcome is likely driven by specific market conditions rather than robust strategy mechanics, as the data lacks the depth required for institutional confidence. I recommend expanding the backtest window and testing against out-of-sample data to validate if the signals hold under normal market regimes before deployment.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

Generated 2026-09-01T23:06:21Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.