LATINOS TRADING

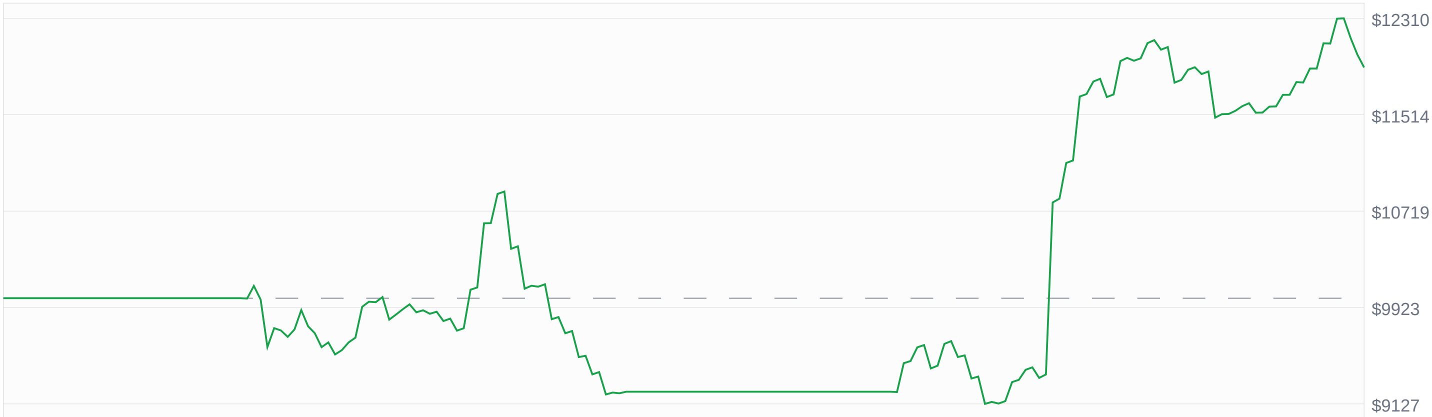
BACKTEST REPORT

Backtest #56912 · MSFT · EVO_GG1RSISNIP_v279

ROI	Sharpe	Win Rate	Max Drawdown
+19.01%	1.02	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v279 strategy on MSFT generated a +19.01% return, but the sample size of only two trades renders the 50% win rate and 1.02 Sharpe ratio statistically insignificant. A 14.24% drawdown indicates substantial volatility risk that the current performance metrics fail to mitigate with confidence. The results suggest the strategy lacks robustness in this specific market environment rather than demonstrating a reliable edge. We must expand the testing window or adjust entry filters to validate the approach before any live deployment.

ADDITIONAL METRICS

CAGR	**19.01%**
Sortino Ratio	**0.95**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11904.38**

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