LATINOS TRADING

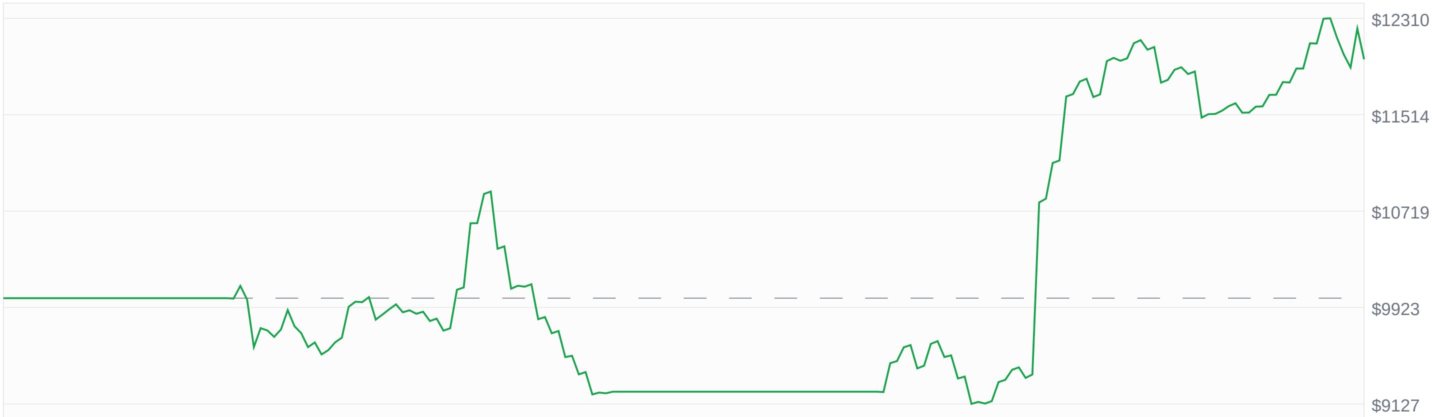
BACKTEST REPORT

Backtest #57205 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 strategy generated a 19.68% ROI on MSFT, yet the 50% win rate and solitary trades reveal severe sample risk rather than robust alpha. A Sharpe ratio of 1.03 is mediocre given the 14.24% drawdown, indicating the model lacks consistent risk-adjusted returns outside this specific sample. With only two trades, statistical confidence is negligible, rendering the performance meaningless for live deployment. The primary issue is insufficient trade frequency, which prevents validation of edge across different market conditions. Next, optimize entry filters or reduce lookback periods to increase trade frequency and validate the strategy's stability before allocation.

ADDITIONAL METRICS

CAGR	**19.68%**
Sortino Ratio	**0.97**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11971.60**

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