LATINOS TRADING

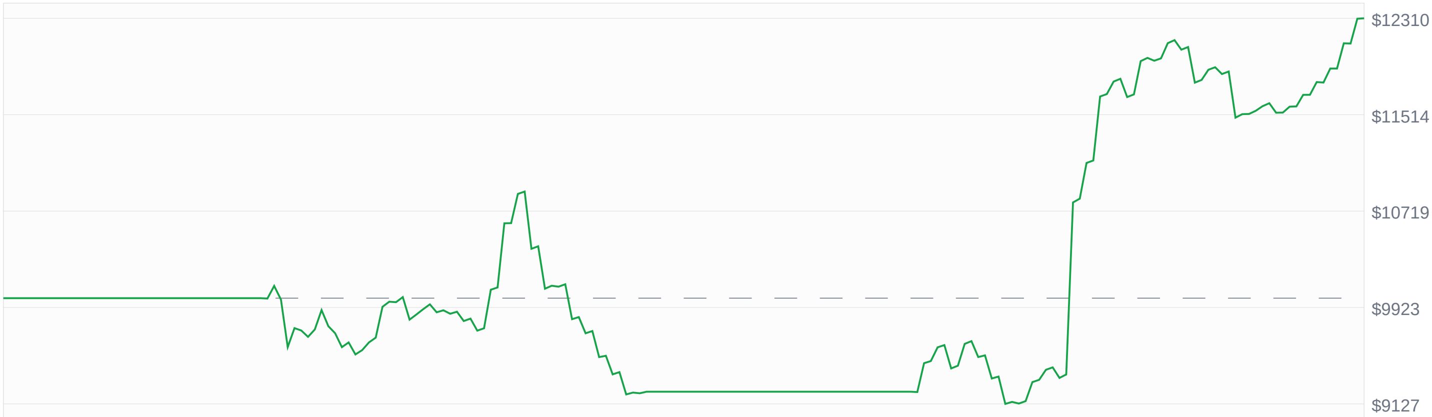
BACKTEST REPORT

Backtest #49825 · MSFT · EVO_GG1RSISNIP_v1249

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_v1249 backtest on MSFT shows a +23.06% return, yet the statistical significance is negligible due to only two trades executed. A 50% win rate and 14.24% max drawdown indicate high volatility exposure with insufficient data to confirm the 1.19 Sharpe ratio. The strategy fails to demonstrate robustness across different market regimes within this limited sample. We must expand the parameter space and run a walk-forward analysis to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

Generated 2026-08-31T23:48:53Z · latinostrading.com