LATINOS TRADING

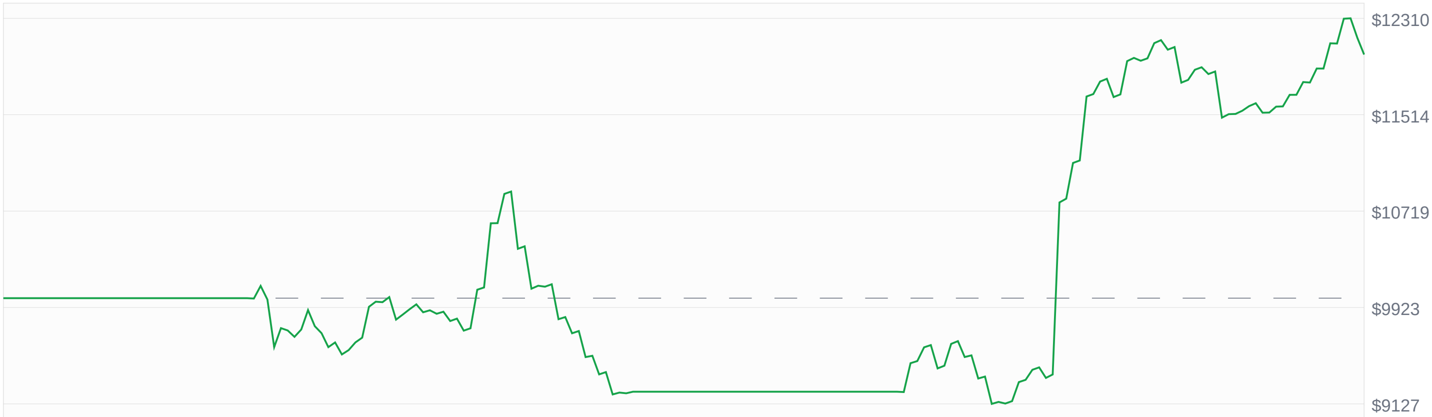
BACKTEST REPORT

Backtest #52361 · MSFT · EVO_GG1RSISNIP_v1635

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1635 backtest on MSFT shows a +20.07% return but relies on only two trades, rendering the Sharpe ratio of 1.06 statistically insignificant. A 50% win rate paired with a 14.24% drawdown suggests high volatility and insufficient sample size to validate the strategy's robustness. We cannot confirm if the positive outcome stems from the logic or mere variance given the narrow dataset. The next step is to run a forward test on a live paper account with tighter position sizing to verify performance consistency. This approach will help determine if the strategy can sustain returns before committing capital.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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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.