LATINOS TRADING

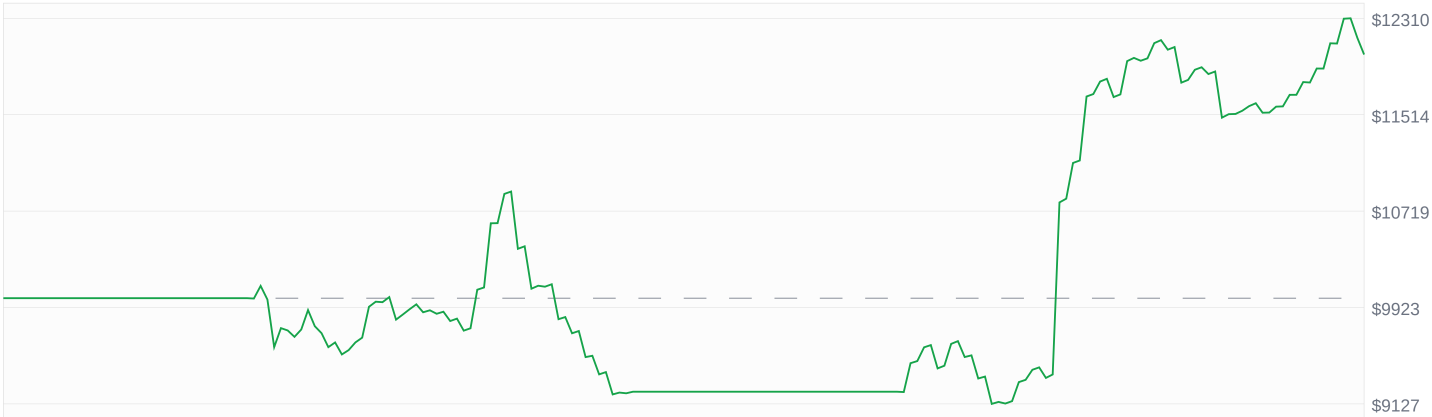
BACKTEST REPORT

Backtest #52791 · MSFT · EVO_GG1RSISNIP_v1322

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_v1322 backtest on MSFT shows a +20.07% return with a 1.06 Sharpe ratio, yet the 50% win rate and 14.24% drawdown reveal high volatility. Statistical confidence is negligible because only two trades occurred, making the 20% gain likely noise rather than edge. The strategy's failure to capture enough winning moves suggests the entry logic is too sensitive or lacks proper trend filtering. Next, optimize the entry conditions by increasing the stop loss width or adding a volume filter to ensure higher quality setups before live deployment.

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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