

LATINOS TRADING

BACKTEST REPORT

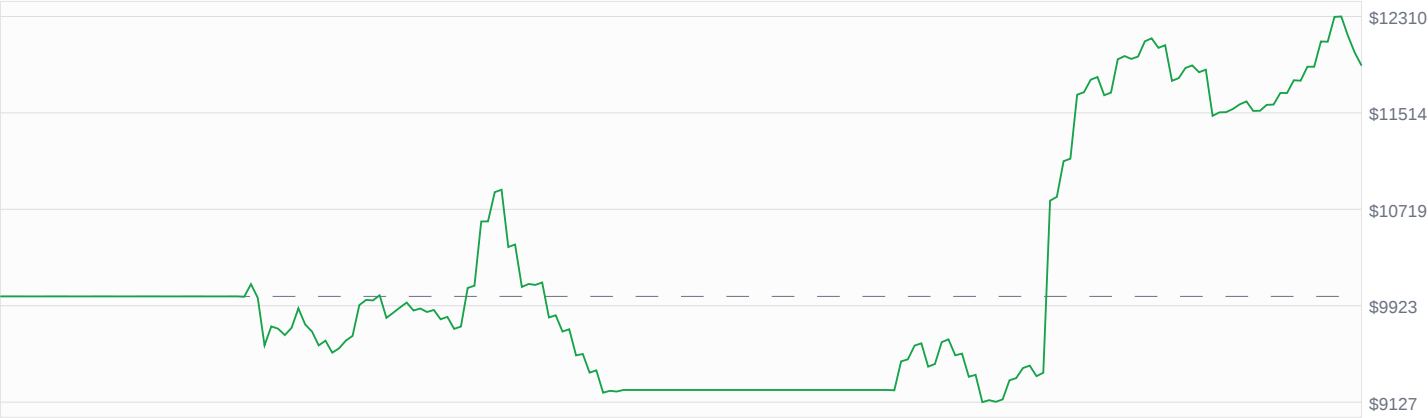


Backtest #56912 · MSFT · EVO_GG1RSISNIP_v279

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