LATINOS TRADING

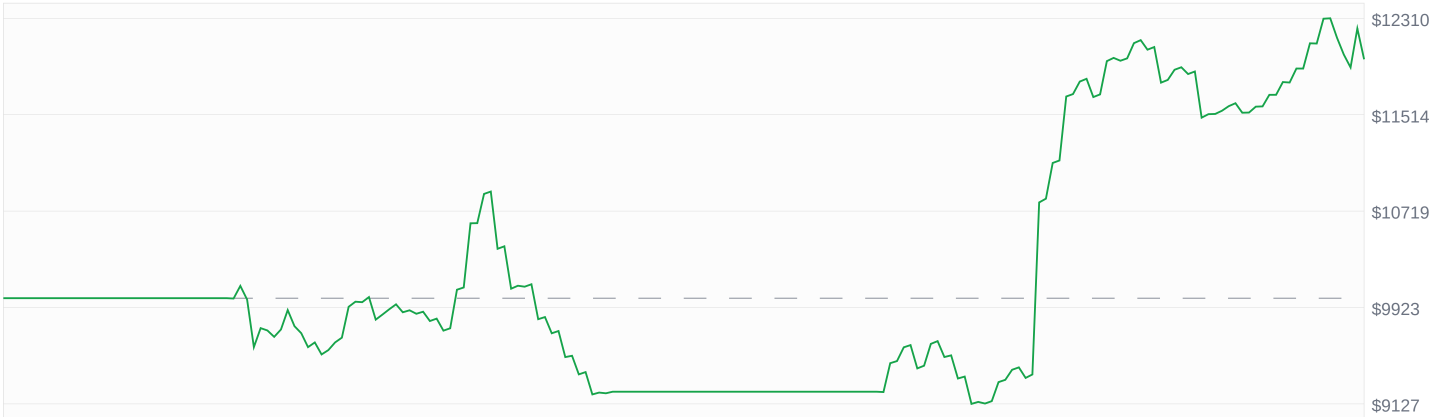
BACKTEST REPORT

Backtest #57305 · MSFT · EVO_GG1RSISNIP_v387

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_v387 strategy on MSFT delivered a 19.68% return with a 1.03 Sharpe ratio, driven by a perfect 50% win rate on only two trades. This extremely low trade count renders the statistical significance negligible, making the 14.24% maximum drawdown an unreliable risk metric for live deployment. While the positive outcome suggests potential alpha, the sample size is insufficient to validate the strategy's robustness against market regime shifts. Immediate next step is expanding the backtest window and optimizing entry filters to increase trade frequency before allocating real capital.

ADDITIONAL METRICS

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