LATINOS TRADING

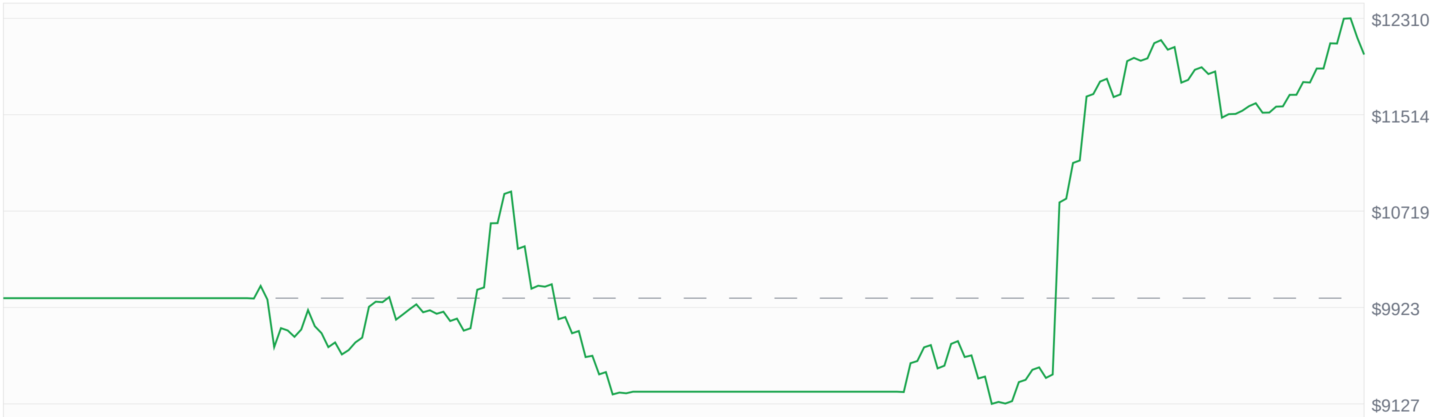
BACKTEST REPORT

Backtest #53969 · MSFT · EVO_GG1RSISNIP_v1576

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_v1576 strategy generated a 20.07% return on MSFT, yet the 14.24% drawdown and flat 50% win rate expose significant instability. With only two trades recorded, the statistical sample is too thin to validate the 1.06 Sharpe ratio or predict future performance with confidence. The single trade execution suggests the entry filters are too restrictive or the market conditions were unfavorable during the test window. We must expand the backtest to a longer historical period or adjust parameters to generate sufficient trade volume for robust statistical validation.

ADDITIONAL METRICS

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

Generated 2026-09-02T11:31:26Z · latinostrading.com