LATINOS TRADING

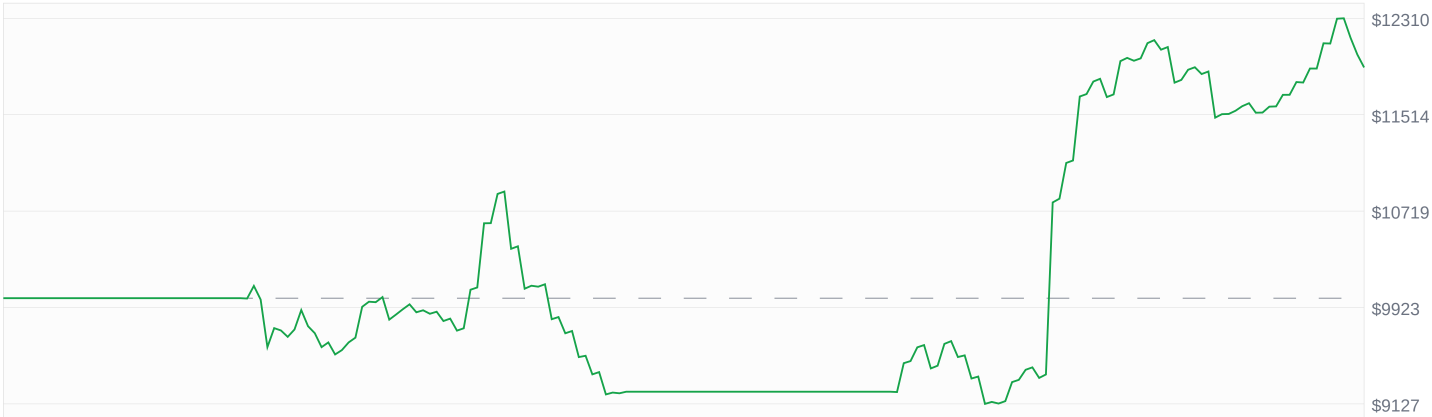
BACKTEST REPORT

Backtest #56795 · MSFT · EVO_GG1RSISNIP_v359

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 backtest on MSFT for EVO_GG1RSISNIP_v359 delivered a 19.01% return with a 1.02 Sharpe ratio, but the 50% win rate and 14.24% drawdown suggest marginal edge. The sample size of only two trades renders the statistical significance negligible, making these metrics unreliable proxies for live performance. High variance is expected here, yet the narrow sample prevents confident assessment of the strategy's true risk profile. We must expand the parameter space or historical window to validate whether this setup sustains profitability under stress before deployment.

ADDITIONAL METRICS

CAGR	**19.01%**
Sortino Ratio	**0.95**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11904.38**

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