LATINOS TRADING

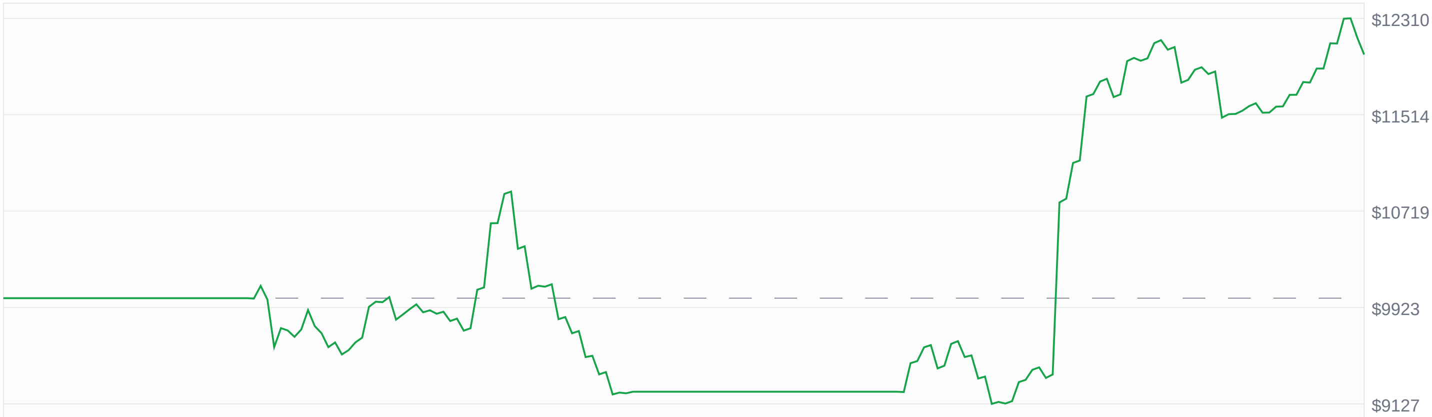
BACKTEST REPORT

Backtest #52331 · MSFT · EVO_GG1RSISNIP_v1056

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_v1056 strategy generated a 20.07% return on MSFT with a Sharpe ratio of 1.06, yet the results are statistically insignificant due to only two executed trades. A 50% win rate and 14.24% maximum drawdown suggest that the signal logic lacks robustness and fails to capture sufficient market moves to build confidence. The strategy requires immediate parameter optimization to increase trade frequency and validate performance across different market regimes before deployment. Future testing should focus on expanding the lookback period for moving averages to improve entry timing. This analysis highlights that short sample sizes cannot confirm a strategy's viability in live trading environments.

ADDITIONAL METRICS

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