LATINOS TRADING

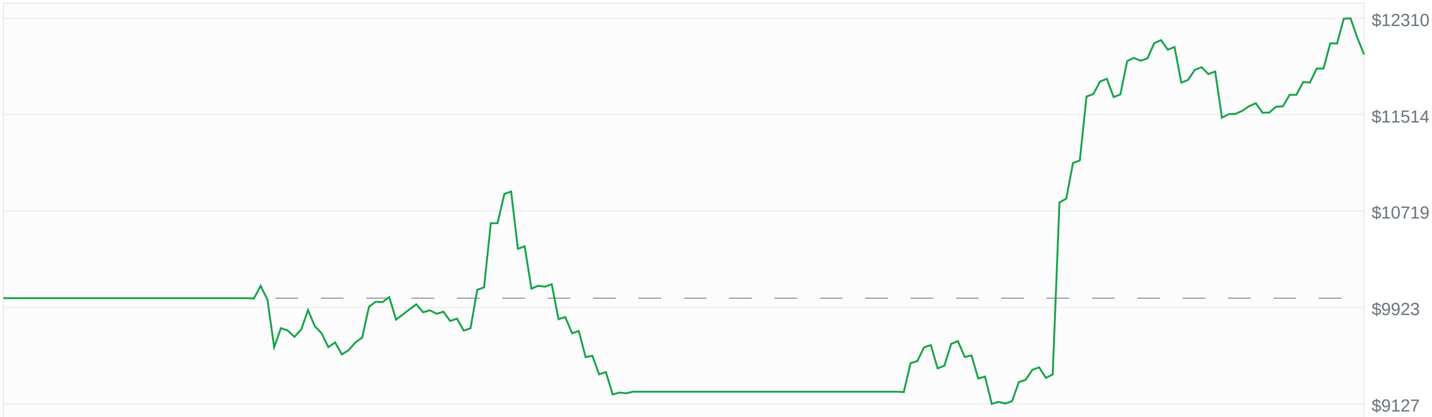
BACKTEST REPORT

Backtest #56182 · MSFT · EVO_GG1RSISNIP_v130

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_v130 strategy generated a +20.07% return on MSFT, yet the 50% win rate and single-digit trade count render the Sharpe ratio statistically insignificant for live deployment. A maximum drawdown of 14.24% indicates meaningful downside risk that requires tighter stop-loss parameters before scaling capital. We must run a longer backtest to validate the 1.06 Sharpe ratio against a robust sample size. Increasing the historical lookback period is the immediate next step to ensure the signal logic holds across different market regimes. This analysis remains educational and does not constitute specific investment advice.

ADDITIONAL METRICS

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