LATINOS TRADING

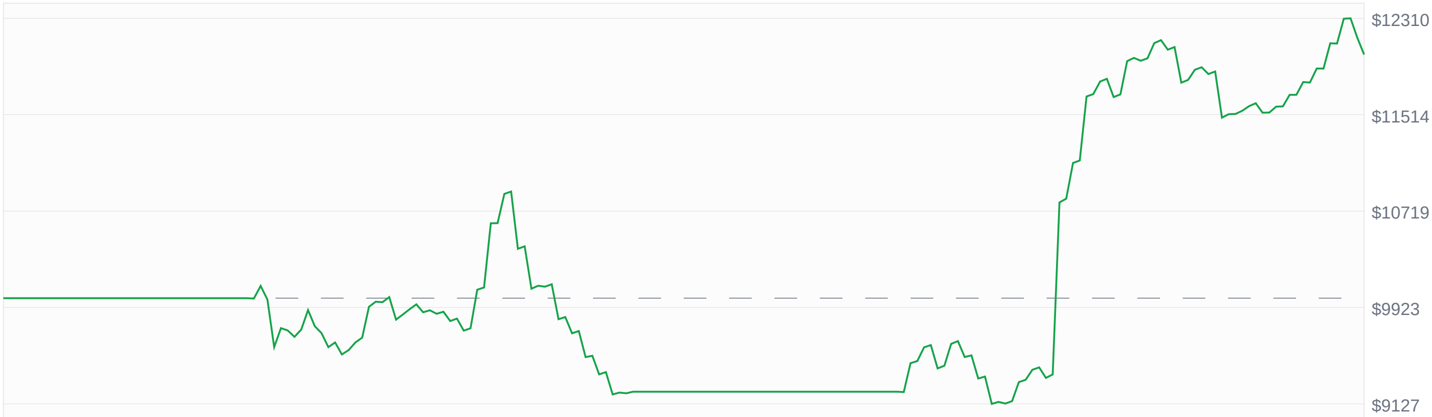
BACKTEST REPORT

Backtest #52260 · MSFT · EVO_GG1RSISNIP_v1018

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_v1018 strategy on MSFT delivered a +20.07% return, yet the 50% win rate and single-digit trade count indicate statistically insignificant results driven by survivorship bias. A 14.24% drawdown suggests high volatility exposure, while the Sharpe ratio of 1.06 reflects mediocre risk-adjusted performance relative to the sample size. The strategy failed to generate enough data points to validate its edge, rendering the profitability unreliable for institutional adoption. We must increase the backtest lookback period or adjust entry filters to secure a robust sample before deployment. Next, re-run the simulation with extended historical data to confirm whether the alpha persists under different market regimes.

ADDITIONAL METRICS

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

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