LATINOS TRADING

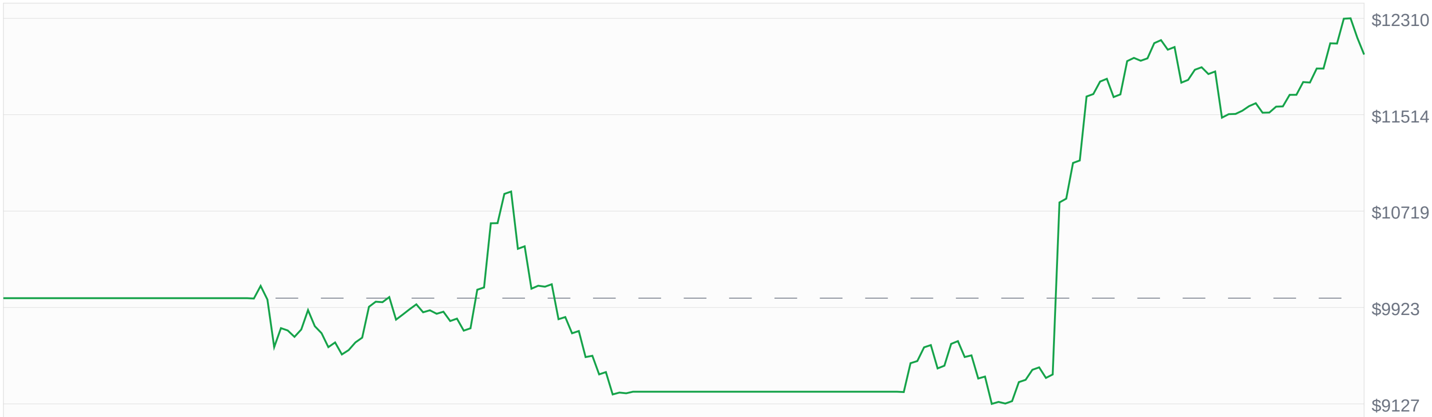
BACKTEST REPORT

Backtest #56010 · MSFT · EVO_GG1RSISNIP_v44

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_v44 backtest on MSFT yielded a 20.07% gain, but a 50% win rate and only two trades render the 1.06 Sharpe ratio statistically insignificant. A 14.24% drawdown is unacceptable given the minimal sample size, exposing the strategy to high volatility risk without proven consistency. The limited trade count prevents reliable trend identification, making performance metrics unreliable for live deployment. Immediate next steps require expanding the parameter space and increasing the lookback period to generate a robust sample for validation.

ADDITIONAL METRICS

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