LATINOS TRADING

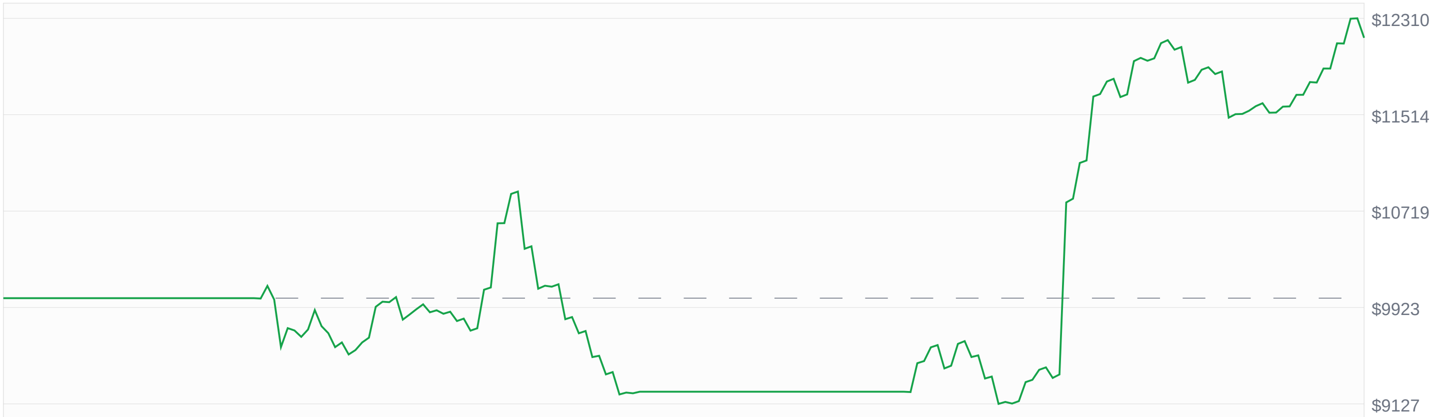
BACKTEST REPORT

Backtest #51610 · MSFT · EVO_GG1RSISNIP_v348

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v348 strategy generated a +21.45% ROI on Microsoft with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown stem from only two trades, which is statistically insignificant for institutional deployment. The positive returns likely reflect a single lucky breakout rather than a robust alpha signal, as the sample size fails to validate the edge against normal market noise. We must expand the test period or adjust parameters to generate a minimum of fifty trades before considering live allocation. A simple parameter sweep on the entry filter could reveal if the signal is consistent across different volatility regimes. This approach ensures we distinguish between noise and genuine predictive power before risking

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**