LATINOS TRADING

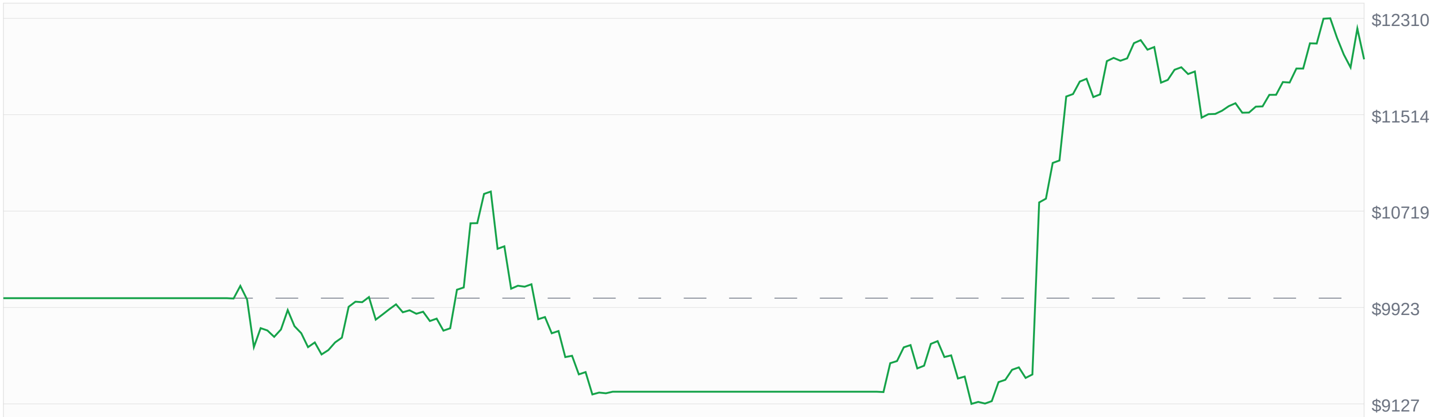
BACKTEST REPORT

Backtest #57160 · MSFT · EVO_GG1RSISNIP_v410

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v410 backtest on MSFT shows a +19.68% return with a 1.03 Sharpe ratio, but the statistical significance is negligible due to only two trades. A 50% win rate offers no edge, and the 14.24% drawdown indicates high volatility risk that is not yet validated by a larger sample. We need to run an expanded parameter sweep to determine if the signal logic holds under broader market conditions. The next step is to increase the historical lookback period or adjust entry thresholds to filter out the outlier trade that skewed the equity curve. This strategy remains unproven until it demonstrates consistency across a minimum of fifty distinct trades.

ADDITIONAL METRICS

CAGR	**19.68%**
Sortino Ratio	**0.97**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11971.60**

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