LATINOS TRADING

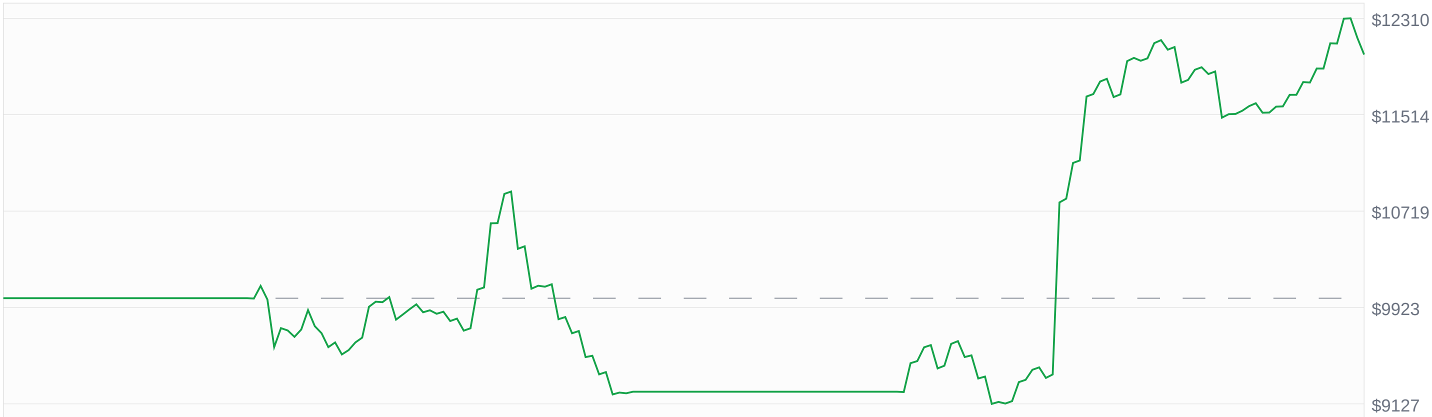
BACKTEST REPORT

Backtest #56356 · MSFT · EVO_GG1RSISNIP_v407

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_v407 backtest on MSFT shows a 20.07% ROI with a 1.06 Sharpe ratio, but the strategy's statistical validity is compromised by only two total trades. A 50.0% win rate on such a small sample size creates a false sense of security while the 14.24% drawdown highlights significant downside risk per event. The low trade frequency suggests the entry criteria are too restrictive or the market regime lacks the volatility required for this logic. Before deploying live capital, we must expand the parameter space and test across multiple market cycles to validate the edge.

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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