LATINOS TRADING

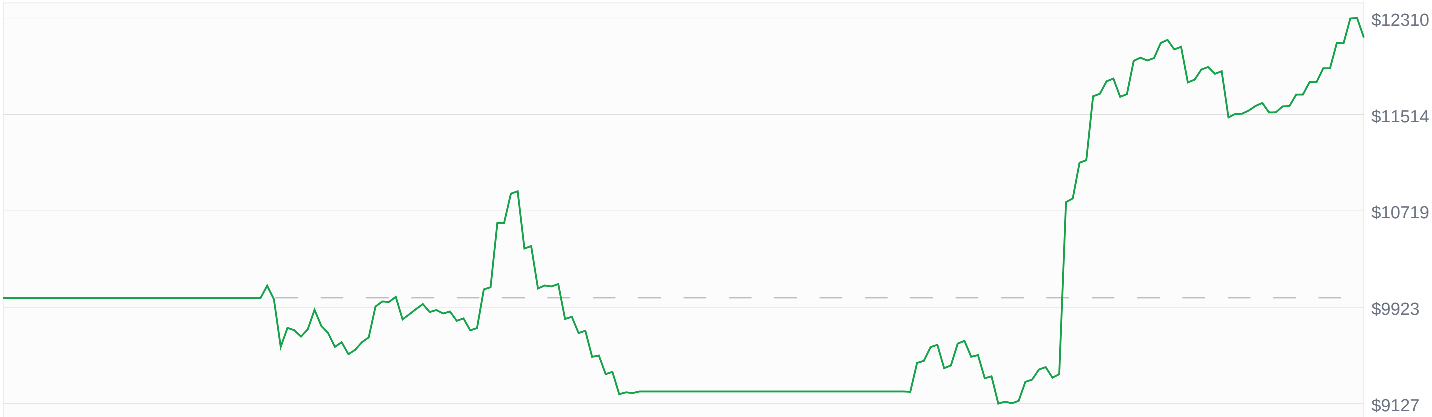
BACKTEST REPORT

Backtest #51424 · MSFT · EVO_GG1RSISNIP_v410

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_v410 backtest on MSFT shows a 21.45% ROI with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask a critical flaw in sample sufficiency. With only two executed trades, the statistical significance is negligible, making any performance metric highly volatile and unreliable for live deployment. The strategy's inability to capture enough opportunities suggests the entry filters are too restrictive or misaligned with current volatility regimes. Before allocating capital, we must expand the sample size by running a longer historical simulation or adjusting parameters to trigger more frequent signals. Until the dataset supports robust confidence intervals, this setup remains purely theoretical rather than

ADDITIONAL METRICS

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