LATINOS TRADING

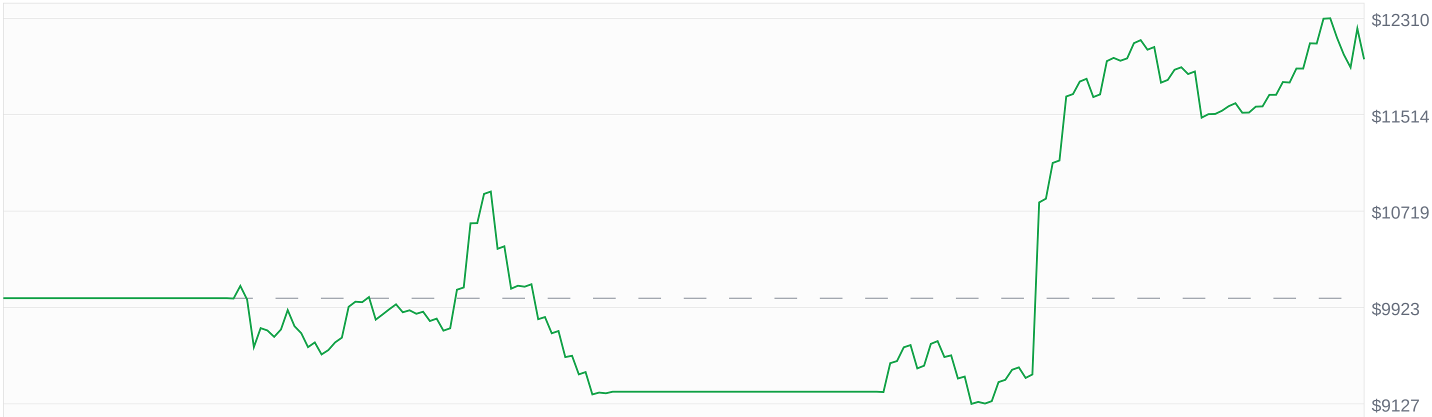
BACKTEST REPORT

Backtest #57451 · MSFT · EVO_GG1RSISNIP_v348

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_v348 backtest on MSFT shows a 19.68% ROI, yet the strategy is statistically unreliable due to only two executed trades. A 50% win rate and 14.24% maximum drawdown with such a minimal sample size indicate high volatility and overfitting risk rather than robust alpha.
While the Sharpe ratio of 1.03 suggests decent risk-adjusted returns, the lack of trade frequency prevents meaningful confidence intervals. We must run a longer backtest with different parameters or validate on out-of-sample data before deploying live capital.

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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