LATINOS TRADING

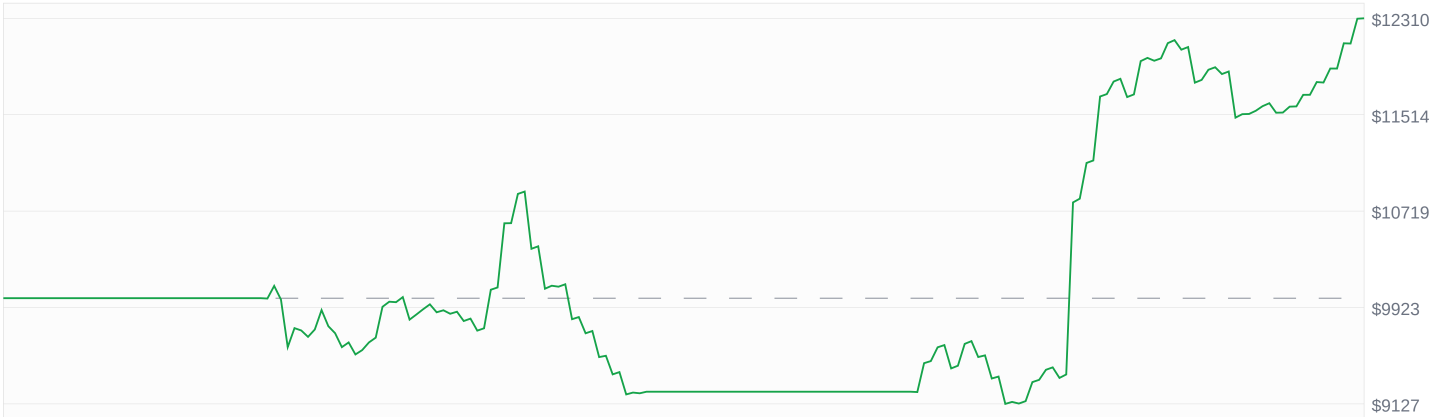
BACKTEST REPORT

Backtest #49855 · MSFT · EVO_GG1RSISNIP_v1271

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1271 strategy generated +23.06% ROI on Microsoft with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% max drawdown reveal significant fragility due to only two executed trades. Such a minimal sample size renders the statistical confidence low, making the positive return potentially an outlier rather than a robust alpha signal. The strategy clearly captured a short-term move but failed to filter noise effectively enough to sustain momentum. Before deploying live capital, we must expand the parameter search to identify configurations that increase trade frequency and smooth equity curve volatility.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

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