LATINOS TRADING

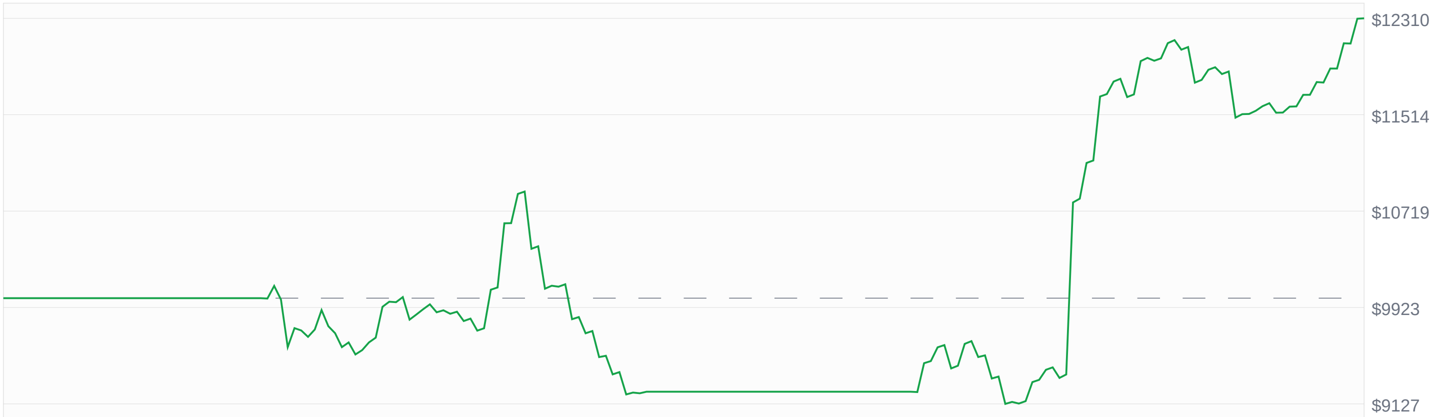
BACKTEST REPORT

Backtest #50214 · MSFT · EVO_GG1RSISNIP_v1446

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_v1446 backtest shows +23.06% ROI on MSFT with a 1.19 Sharpe, yet the 50% win rate and 14.24% drawdown signal high volatility risk. Two total trades severely limit statistical confidence, making the 1.19 Sharpe ratio an unreliable indicator of robustness. While the strategy captured upside, the small sample size prevents validating its consistency across different market regimes. We must expand the backtest window or adjust parameters to generate sufficient trade data before deploying live capital. This approach ensures we distinguish between a lucky streak and a scalable edge.

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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