LATINOS TRADING

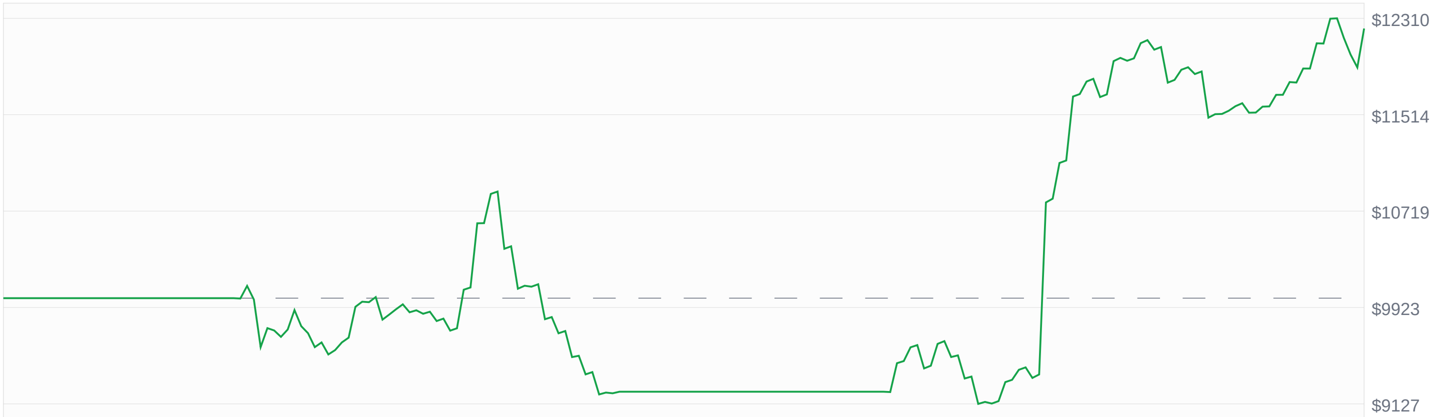
BACKTEST REPORT

Backtest #57083 · MSFT · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+22.22%	1.15	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 backtest shows a +22.22% ROI and a 1.15 Sharpe ratio, yet the 50% win rate and 14.24% drawdown reveal an unbalanced risk profile driven by a mere two trades. Such a small sample size renders the statistical confidence negligible, making the positive return likely an outlier rather than a robust alpha signal. The strategy appears overly sensitive to volatility, failing to generate sufficient trade frequency to smooth out equity curve noise. We must expand the test on a lower interval or adjust entry filters to validate consistency before deployment.

ADDITIONAL METRICS

CAGR	**22.22%**
Sortino Ratio	**1.08**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12225.75**