LATINOS TRADING

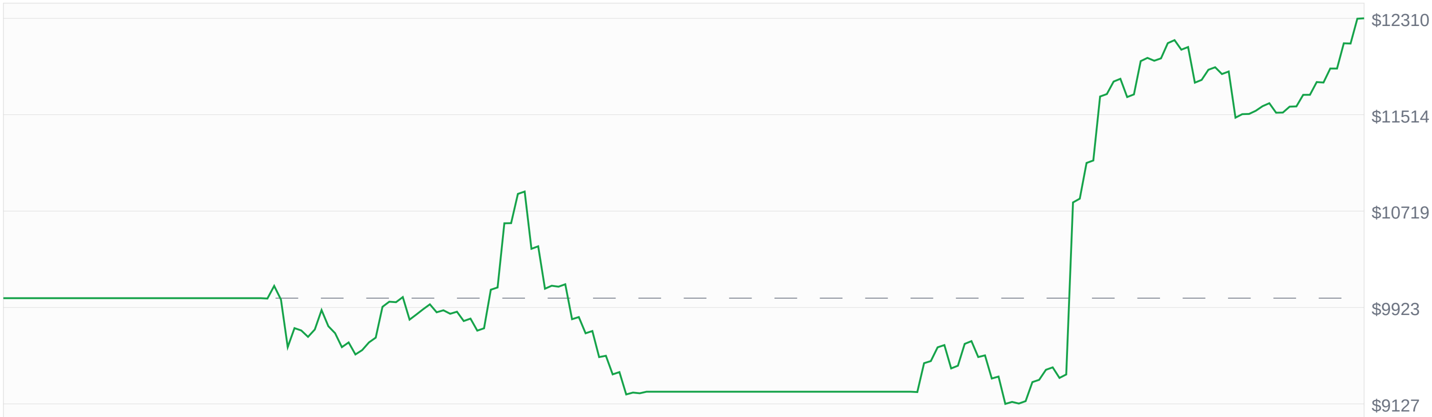
BACKTEST REPORT

Backtest #49288 · MSFT · EVO_GG1RSISNIP_v410

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_v410 backtest on MSFT yielded a 23.06% ROI with a Sharpe of 1.19, but the 14.24% drawdown and a mere 50% win rate signal fragile performance driven by only two trades. Such a small sample size provides statistically insignificant confidence, making the apparent edge indistinguishable from random noise rather than a robust alpha source. The strategy likely suffered from overfitting to a specific price sequence, as a single loss could have inverted the entire equity curve given the limited trade count. I recommend expanding the historical lookback window and increasing trade frequency to validate if the signal logic holds under broader market regimes before deployment.

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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