LATINOS TRADING

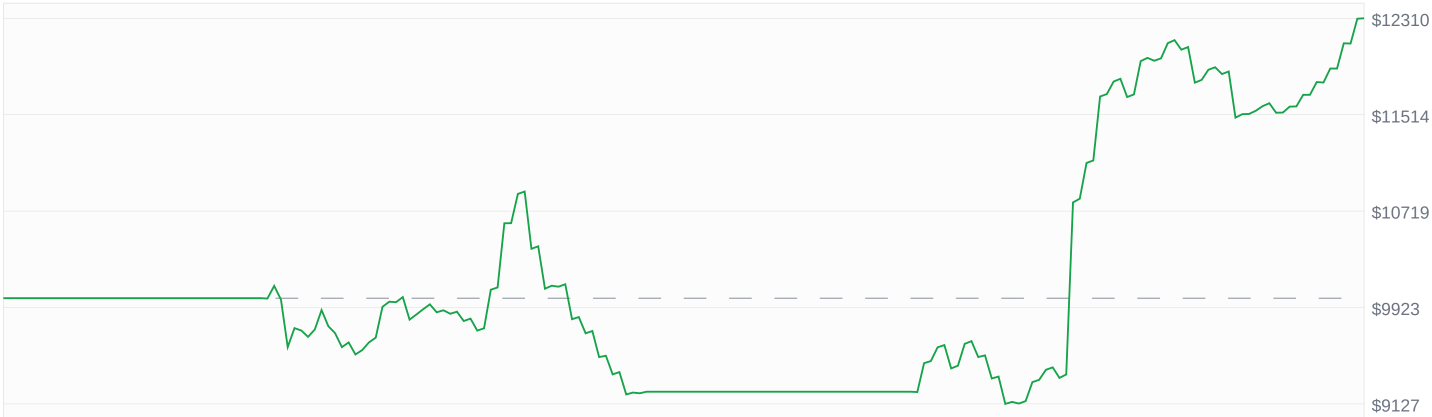
BACKTEST REPORT

Backtest #50154 · MSFT · EVO_GG1RSISNIP_v1397

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_v1397 backtest on MSFT shows a 23.06% ROI with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask a critical flaw: only two trades occurred. With such a minimal sample size, statistical significance is absent, making the performance metrics unreliable and prone to overfitting. The strategy likely failed to capture broader market dynamics or lacked sufficient filtering to avoid excessive false signals. The next step must be to re-run the backtest with adjusted parameters on a larger dataset to validate robustness before any live 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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