LATINOS TRADING

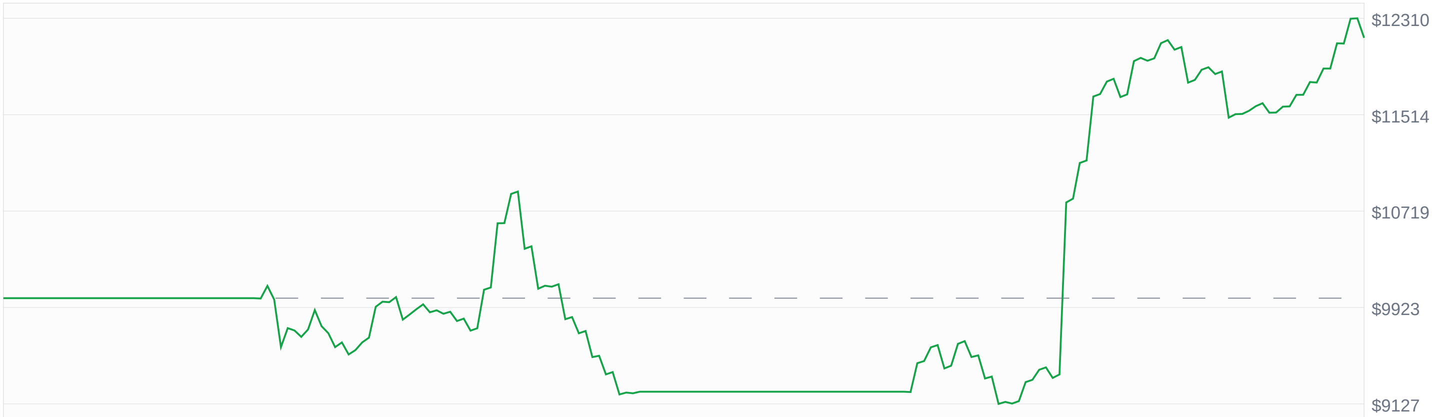
BACKTEST REPORT

Backtest #51079 · MSFT · EVO_GG1RSISNIP_v130

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v130 backtest on MSFT delivered +21.45% ROI with a 1.12 Sharpe, yet the 50% win rate and 14.24% drawdown stem from only two trades, rendering statistical significance negligible. The strategy lacks robustness given the minimal sample size, making the apparent alpha vulnerable to overfitting or random noise rather than a true edge. Without additional data points, we cannot confirm whether the entry logic adapts to current volatility regimes. The immediate next step is to expand the backtest window or adjust parameters to generate a larger trade set before deploying live capital. This approach ensures the strategy exhibits stable performance metrics across diverse market conditions.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**