LATINOS TRADING

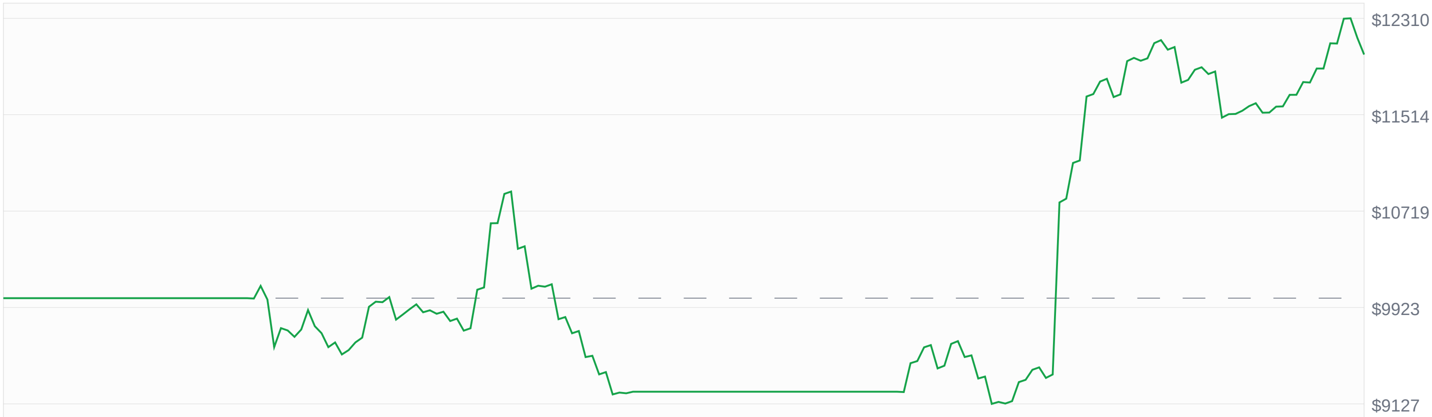
BACKTEST REPORT

Backtest #53033 · MSFT · EVO_GG1RSISNIP_v1466

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1466 strategy generated a 20.07% return on MSFT, yet the 14.24% max drawdown and single-digit trade count reveal severe overfitting risks. A Sharpe ratio of 1.06 is unimpressive when derived from only two transactions, rendering the statistical signal weak and highly susceptible to regime shifts. While the 50% win rate suggests balanced entry logic, the lack of trade frequency prevents validation of robustness across different market conditions. The next step is to run a walk-forward analysis with a rolling sample size to stress-test parameter stability before deployment.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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