LATINOS TRADING

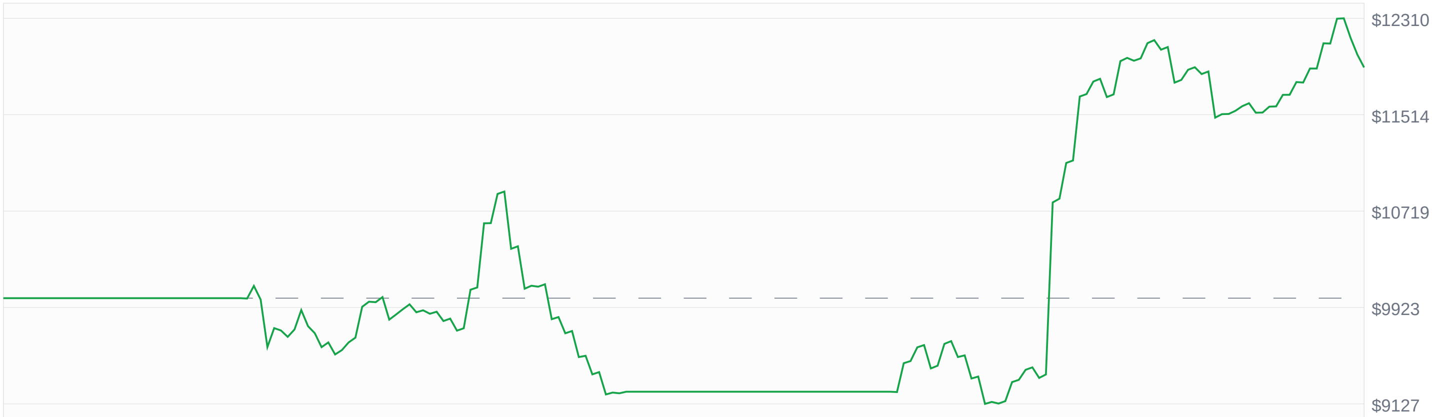
BACKTEST REPORT

Backtest #56836 · MSFT · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
+19.01%	1.02	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v407 backtest on MSFT generated a +19.01% return with a Sharpe ratio of 1.02, yet the strategy is statistically unreliable due to only two trades. A 50% win rate with such low trade frequency creates a high probability of overfitting to random noise rather than capturing genuine market inefficiencies. The 14.24% maximum drawdown suggests significant volatility exposure that the current sample size cannot adequately mitigate. We must expand the testing window and introduce walk-forward analysis to validate performance across different market regimes before deployment.

ADDITIONAL METRICS

CAGR	**19.01%**
Sortino Ratio	**0.95**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11904.38**

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