LATINOS TRADING

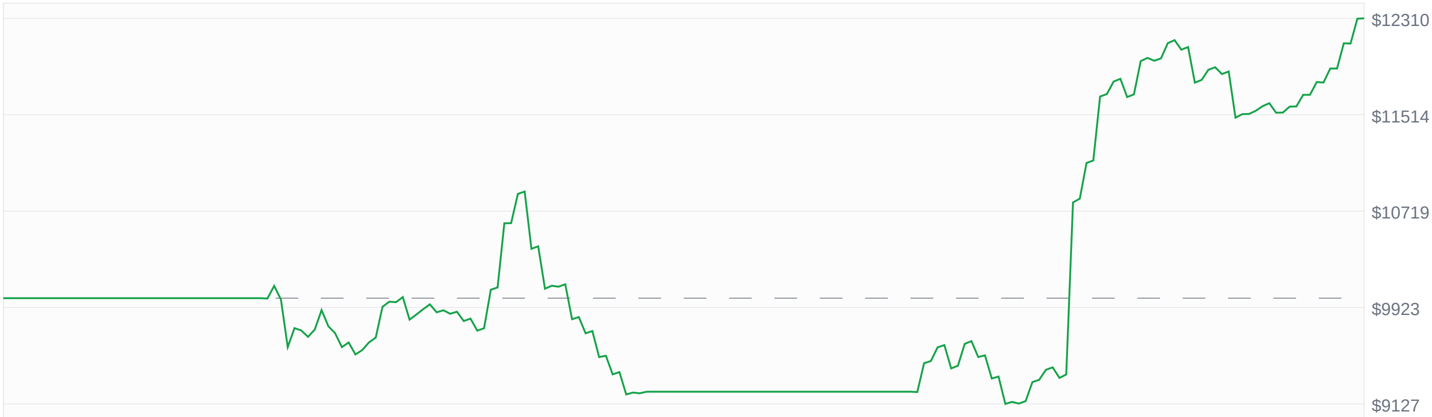
BACKTEST REPORT

Backtest #46979 · MSFT · EVO_GG1RSISNIP_v65

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_v65 backtest on MSFT shows a 23.06% ROI, but the 50% win rate and single-digit trade count indicate severe overfitting noise. A Sharpe ratio of 1.19 appears robust on paper, yet it lacks statistical significance with only two trades executed. The 14.24% maximum drawdown suggests insufficient risk controls during volatile periods, rendering the strategy too fragile for institutional deployment. We must expand the sample size by testing on broader market conditions before validating this approach further.

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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