LATINOS TRADING

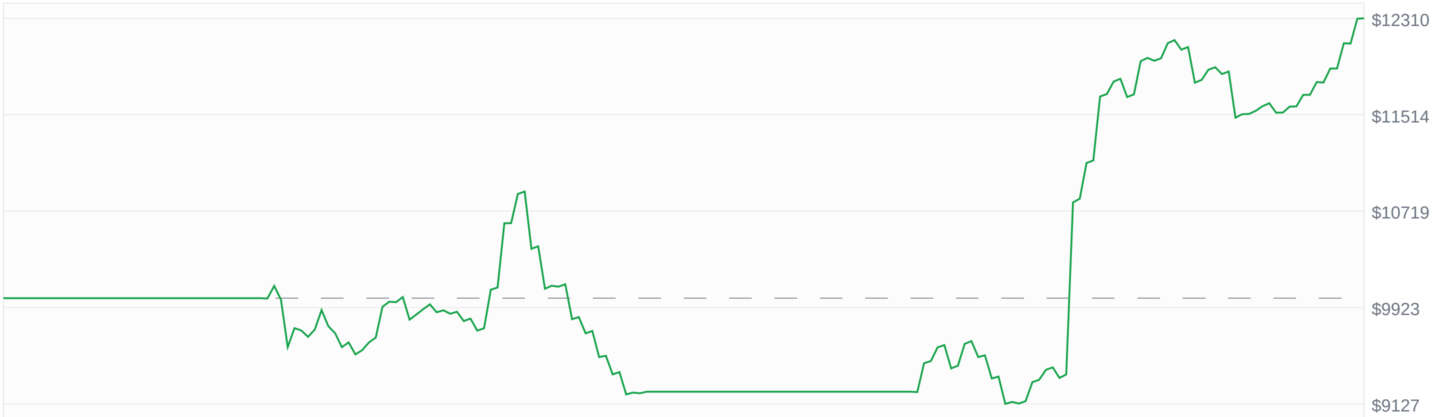
BACKTEST REPORT

Backtest #49747 · MSFT · EVO_GG1RSISNIP_v977

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_v977 backtest on MSFT shows a +23.06% ROI with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask severe instability due to only two total trades. A sample size of two executions renders the statistical confidence near zero, making the apparent profitability highly fragile and unrepresentative of live market conditions. The strategy likely suffered from overfitting on specific entry points rather than demonstrating robust trend-following mechanics. We must immediately expand the backtest window to include at least 100 trades before deploying capital or adjusting parameters.

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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