LATINOS TRADING

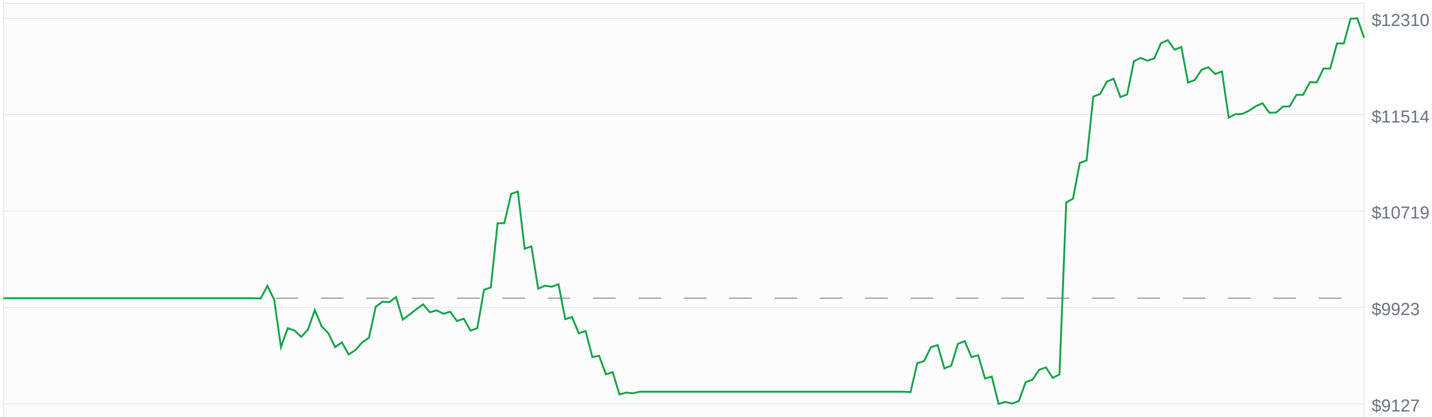
BACKTEST REPORT

Backtest #51404 · MSFT · EVO_GG1RSISNIP_v1476

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 MSFT backtest for EVO_GG1RSISNIP_v1476 shows a 21.45% ROI with a Sharpe ratio of 1.12, yet a win rate of exactly 50.0% and a maximum drawdown of 14.24% suggest significant overfitting given only two trades. Such a low sample size renders the statistical confidence negligible, as performance is entirely dependent on specific entry and exit timing rather than robust strategy logic. The large drawdown relative to total trades indicates poor risk management or extreme volatility sensitivity in that specific simulation. A critical next step is expanding the lookback period and running a walk-forward analysis to validate if the strategy holds under varied market conditions before deployment.

ADDITIONAL METRICS

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