

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