LATINOS TRADING

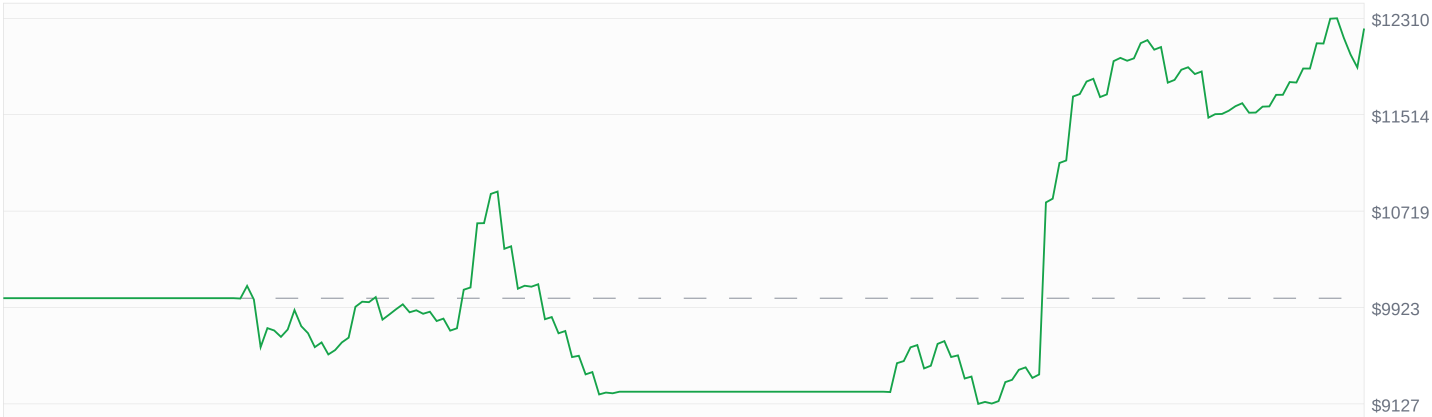
BACKTEST REPORT

Backtest #57025 · MSFT · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
+22.22%	1.15	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v71 shows a +22.22% ROI with a 1.15 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask severe instability. The strategy executed only two trades, rendering the statistical signal unreliable and prone to overfitting on noise. A single loss could wipe out half the gains, so the sample size is insufficient to validate the edge. We need to expand the lookback period or adjust entry filters to increase trade frequency and reduce variance. This approach lacks robustness for live deployment until further validation occurs.

ADDITIONAL METRICS

CAGR	**22.22%**
Sortino Ratio	**1.08**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12225.75**

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