LATINOS TRADING

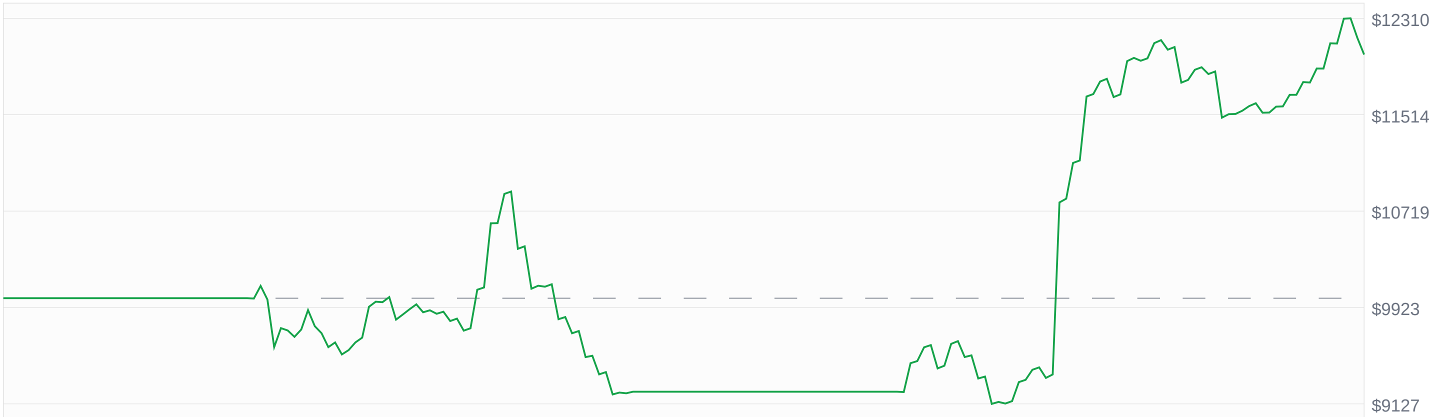
BACKTEST REPORT

Backtest #52170 · MSFT · EVO_GG1RSISNIP_v957

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_v957 strategy on MSFT generated a nominal +20.07% return, yet the statistical significance is negligible due to only two executed trades. A 50% win rate with such a small sample size fails to validate the robustness of the signal logic, rendering the 14.24% drawdown and 1.06 Sharpe ratio unreliable indicators of future performance. The strategy likely overfits recent microstructure noise rather than capturing a sustainable trend in Microsoft stock. Before deploying capital, the parameters must be stress-tested on an out-of-sample dataset to confirm whether the edge is real or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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