LATINOS TRADING

BACKTEST REPORT

Backtest #56315 · MSFT · EVO_GG1RSISNIP_v359

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_v359 strategy yielded a +20.07% return on Microsoft, but the statistical validity is critically weak due to only two trades executed. A 50% win rate and 1.06 Sharpe ratio cannot be trusted without a larger sample size to confirm consistency beyond random variance. The maximum drawdown of 14.24% indicates significant volatility risk that was not fully mitigated by the current signal logic. We must run a robustness check with randomized walk-forward analysis to validate edge before scaling capital. This analysis is educational and does not constitute investment advice.

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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