LATINOS TRADING

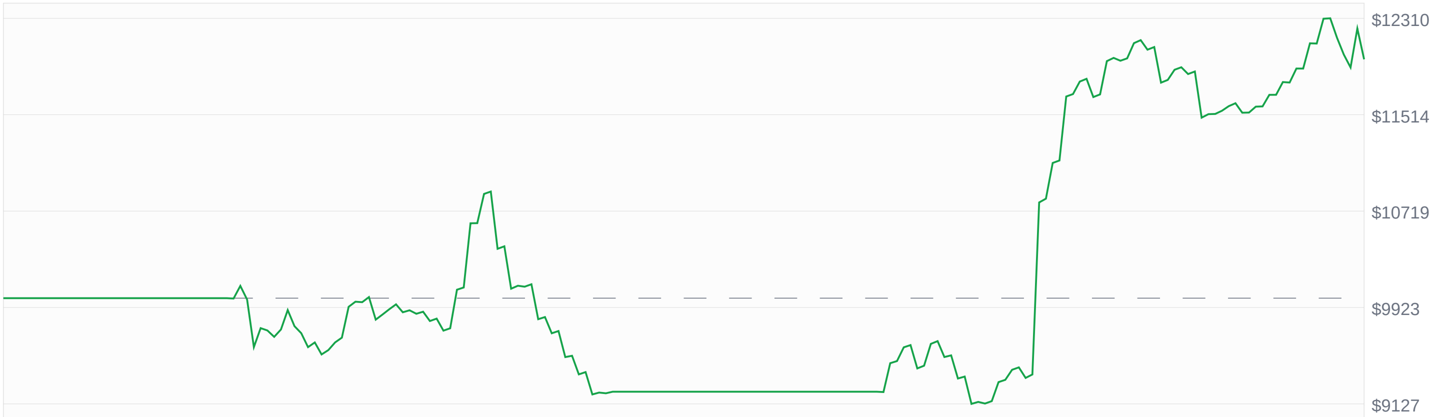
BACKTEST REPORT

Backtest #57228 · MSFT · EVO_GG1RSISNIP_v279

ROI	Sharpe	Win Rate	Max Drawdown
+19.68%	1.03	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v279 strategy generated a 19.68% return on Microsoft, yet the statistical significance is negligible due to only two executed trades. A 50% win rate paired with a Sharpe ratio of 1.03 offers little confidence in the robustness of the signal logic against market noise. The 14.24% maximum drawdown indicates substantial volatility risk that contradicts the modest return on investment. To validate the strategy, we must expand the sample size by backtesting across multiple market regimes and timeframes.

ADDITIONAL METRICS

CAGR	**19.68%**
Sortino Ratio	**0.97**
Turnover	**4.04x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11971.60**