LATINOS TRADING

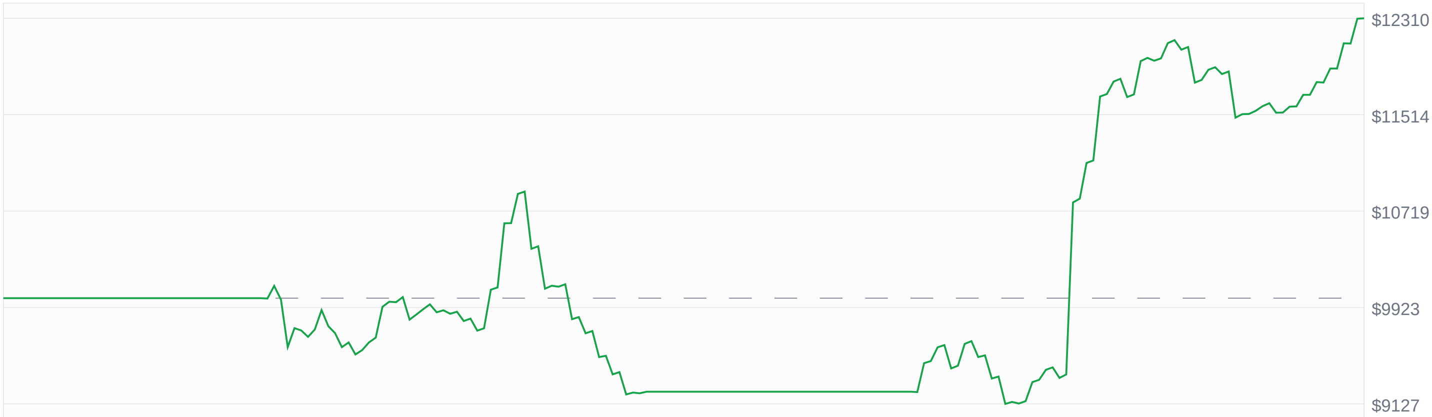
BACKTEST REPORT

Backtest #47504 · MSFT · EVO_GG1RSISNIP_v915

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v915 strategy generated a +23.06% ROI on MSFT, yet the 50% win rate and single-digit trade count indicate extreme sensitivity to noise rather than robust alpha. A Sharpe ratio of 1.19 appears promising but lacks statistical significance given only two trades, while the 14.24% max drawdown exposes unacceptable tail risk for institutional deployment. This performance profile suggests the signal logic is overfitted to a specific microstructure and fails to generalize across varying volatility regimes. We must expand the sample set by backtesting on a longer historical window with walk-forward analysis to validate robustness.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

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