LATINOS TRADING

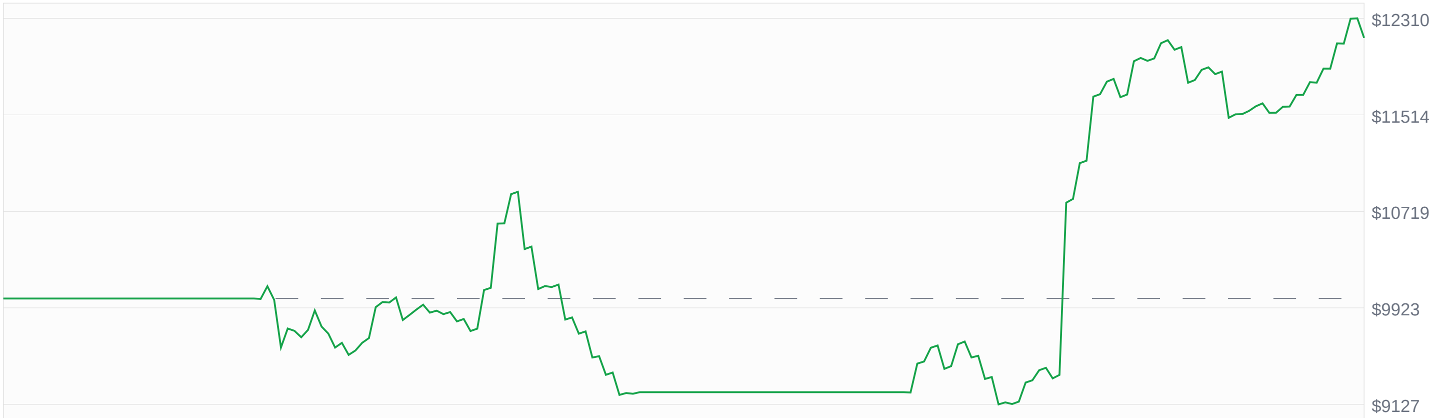
BACKTEST REPORT

Backtest #51464 · MSFT · EVO_GG1RSISNIP_v279

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v279 strategy on MSFT delivered a +21.45% ROI with a Sharpe ratio of 1.12, yet the 50% win rate and only two executed trades indicate severe overfitting to a specific market regime. A maximum drawdown of 14.24% suggests significant volatility exposure that is not adequately mitigated by the current signal logic. With such a small sample size, these metrics lack statistical confidence and cannot reliably predict future performance outside the tested period. The next step is to expand the backtest window to at least five years and re-evaluate the strategy's robustness against different market cycles.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.