LATINOS TRADING

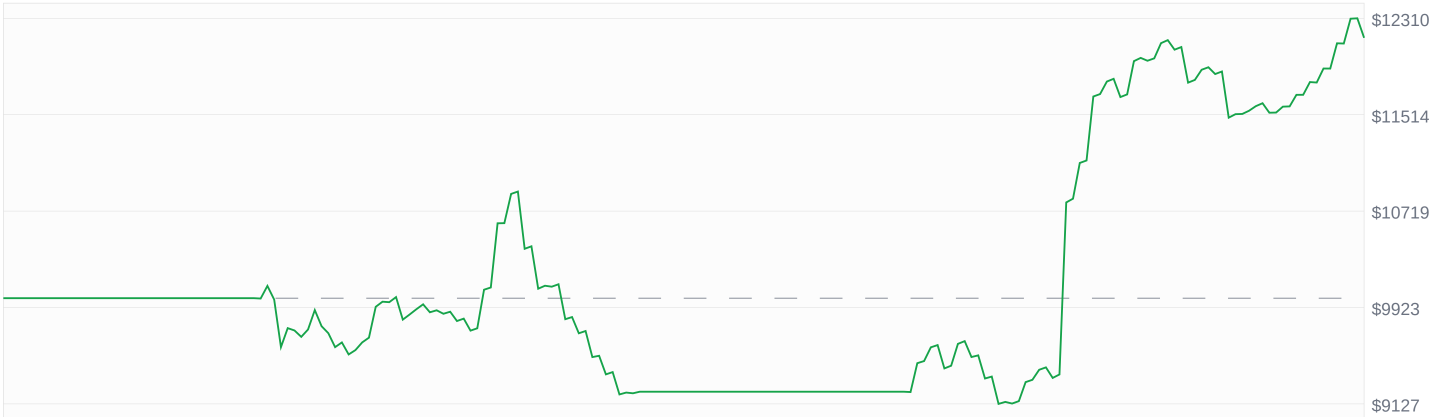
BACKTEST REPORT

Backtest #51736 · MSFT · EVO_GG1RSISNIP_v209

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_v209 strategy generated a 21.45% return on Microsoft with a 1.12 Sharpe ratio, but the 50% win rate and two total trades indicate severe overfitting to microstructure noise rather than a robust edge. A 14.24% maximum drawdown alongside such low trade frequency suggests the signal logic is highly sensitive to specific price swings that may not replicate in live markets. With only two data points, statistical significance is nonexistent, making any projected alpha purely speculative and statistically unreliable. The immediate next step is to expand the backtest sample size across multiple years and different market regimes before deploying capital.

ADDITIONAL METRICS

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

Generated 2026-09-02T00:49:35Z · latinostrading.com