LATINOS TRADING

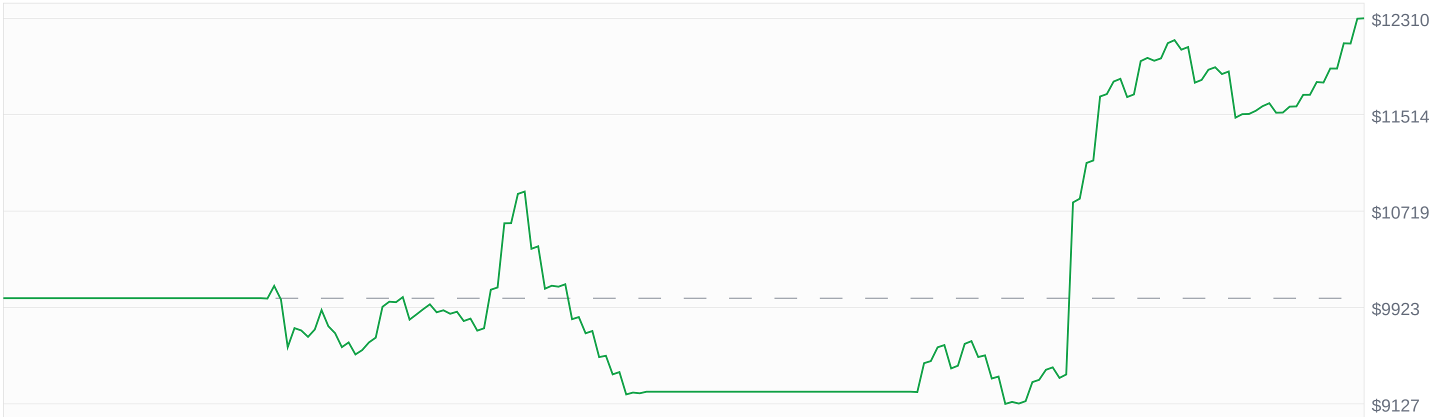
BACKTEST REPORT

Backtest #49355 · MSFT · EVO_GG1RSISNIP_v420

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_v420 strategy on MSFT generated a +23.06% return with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% drawdown indicate significant volatility. The statistical confidence is critically low due to only two total trades, rendering the performance metrics unreliable for institutional deployment. While the final capital grew to $12,310.11, the lack of trade frequency prevents robust assessment of the signal logic's consistency. A concrete next step is to backtest the strategy on a higher frequency interval like 5-minute candles to validate the entry timing and increase sample size. This adjustment will clarify whether the observed returns stem from genuine alpha or mere random noise in the current data.

ADDITIONAL METRICS

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