LATINOS TRADING

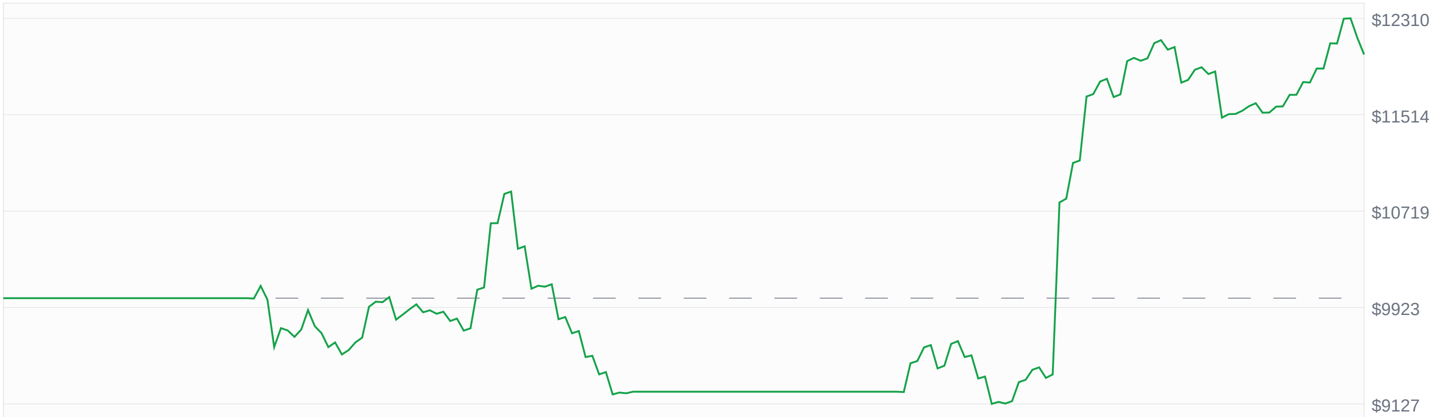
BACKTEST REPORT

Backtest #52616 · MSFT · EVO_GG1RSISNIP_v1249

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1249 backtest on MSFT shows a +20.07% return driven by just two trades, a sample size too small to establish statistical significance. A 50% win rate paired with a 14.24% drawdown and a Sharpe ratio of 1.06 suggests the strategy is overly sensitive to outlier events rather than a robust trend following mechanism. We cannot validate the alpha or risk-adjusted performance without a longer historical record to filter noise from signal. The next step must be to run a fresh backtest with optimized parameters over a minimum of 500 trades to confirm the 1.06 Sharpe ratio holds. Until that data exists, this result remains an anomaly rather than a verified trading edge.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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.