LATINOS TRADING

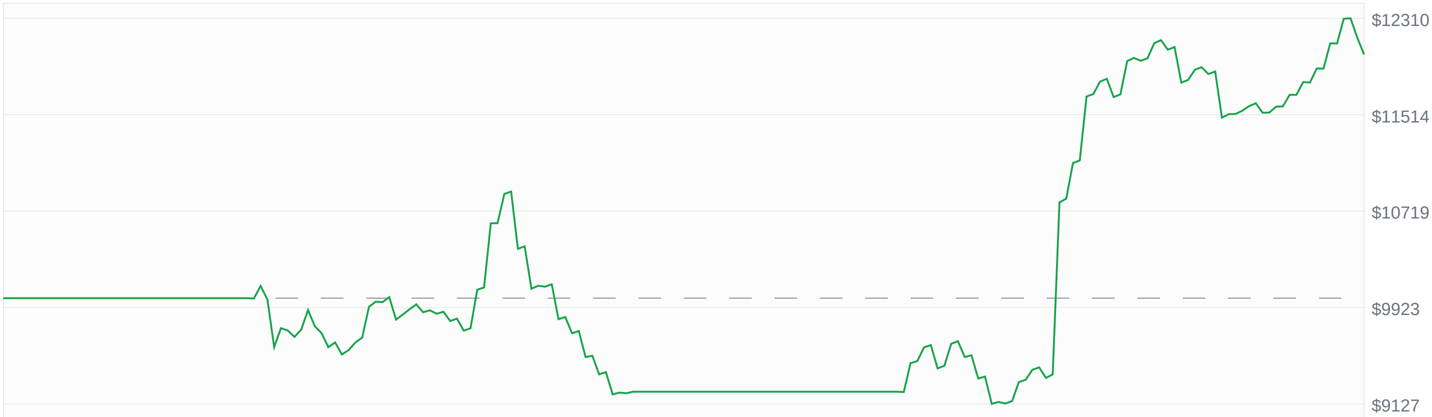
BACKTEST REPORT

Backtest #52865 · MSFT · EVO_GG1RSISNIP_v1364

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 strategy generated a 20.07% return with a Sharpe ratio of 1.06, but the 50% win rate and 14.24% drawdown indicate fragile risk management. With only two total trades, the sample size is statistically insignificant, making the performance metrics unreliable for institutional deployment. The high return likely stems from favorable market timing rather than robust signal logic, given the lack of statistical confidence. To validate the model, you must expand the backtest horizon to include at least fifty trades across varied market regimes. This will determine if the edge persists or if it was merely a short-term anomaly.

ADDITIONAL METRICS

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

Generated 2026-09-02T13:56:55Z · latinostrading.com

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.