

LATINOS TRADING

BACKTEST REPORT



Backtest #56315 · MSFT · EVO_GG1RSISNIP_v359

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_v359 strategy yielded a +20.07% return on Microsoft, but the statistical validity is critically weak due to only two trades executed. A 50% win rate and 1.06 Sharpe ratio cannot be trusted without a larger sample size to confirm consistency beyond random variance. The maximum drawdown of 14.24% indicates significant volatility risk that was not fully mitigated by the current signal logic. We must run a robustness check with randomized walk-forward analysis to validate edge before scaling capital. This analysis is educational and does not constitute investment advice.

ADDITIONAL METRICS

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

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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.