LATINOS TRADING

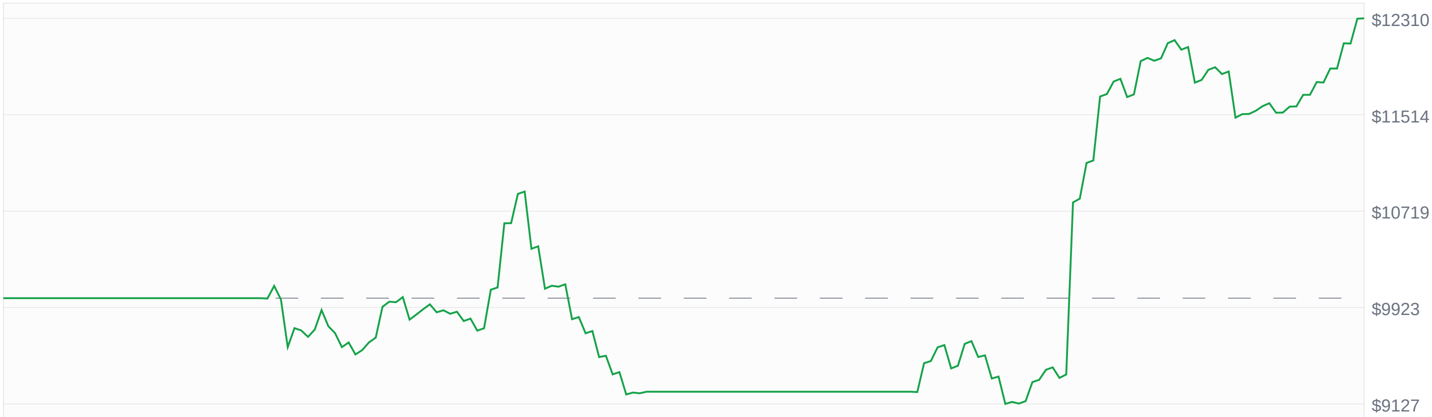
BACKTEST REPORT

Backtest #49331 · MSFT · EVO_GG1RSISNIP_v279

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_v279 strategy on MSFT generated a nominal +23.06% return, yet the sample of only two trades renders the 50% win rate and 1.19 Sharpe ratio statistically insignificant. The 14.24% maximum drawdown indicates substantial volatility risk that the limited trade history fails to capture, making the performance unreliable for institutional deployment. Expanding the lookback window to accumulate a minimum of one hundred trades is essential before validating this signal logic. Until then, treating this result as an exploratory anomaly rather than a confirmed edge is the prudent approach.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.