LATINOS TRADING

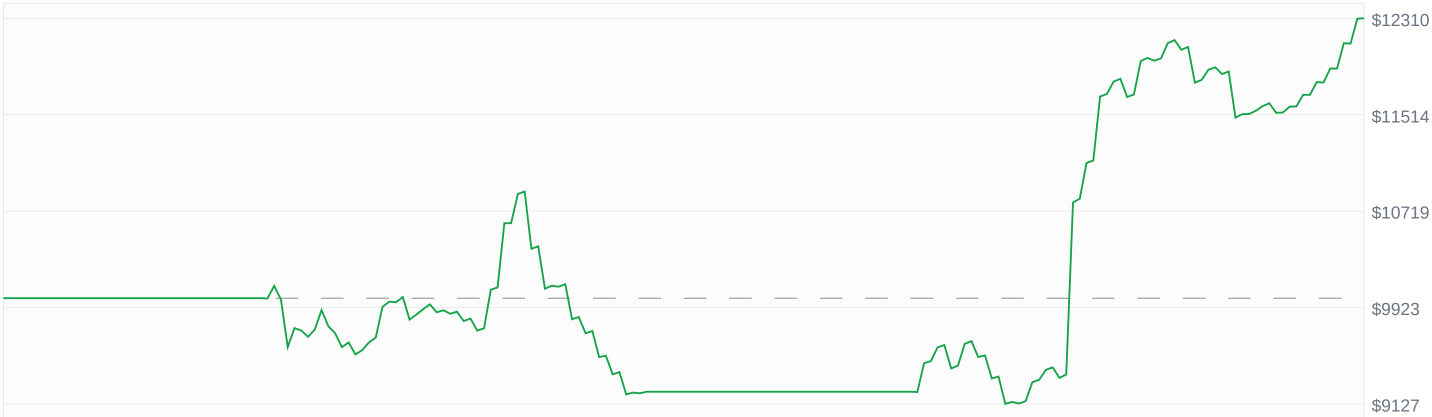
BACKTEST REPORT

Backtest #47431 · MSFT · EVO_GG1RSISNIP_v1476

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_v1476 strategy on MSFT generated a 23.06% return, but the sample size of only two trades renders the Sharpe ratio of 1.19 statistically insignificant and the 50.0% win rate unreliable for institutional allocation. Although the maximum drawdown of 14.24% appears contained, the lack of trade frequency prevents any meaningful assessment of risk stability under varying market conditions. We must treat these results as a theoretical simulation rather than a validated production signal due to insufficient historical data points. The immediate next step is to expand the lookback period to at least 100 simulated trades to achieve statistical confidence before deploying capital.

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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