LATINOS TRADING

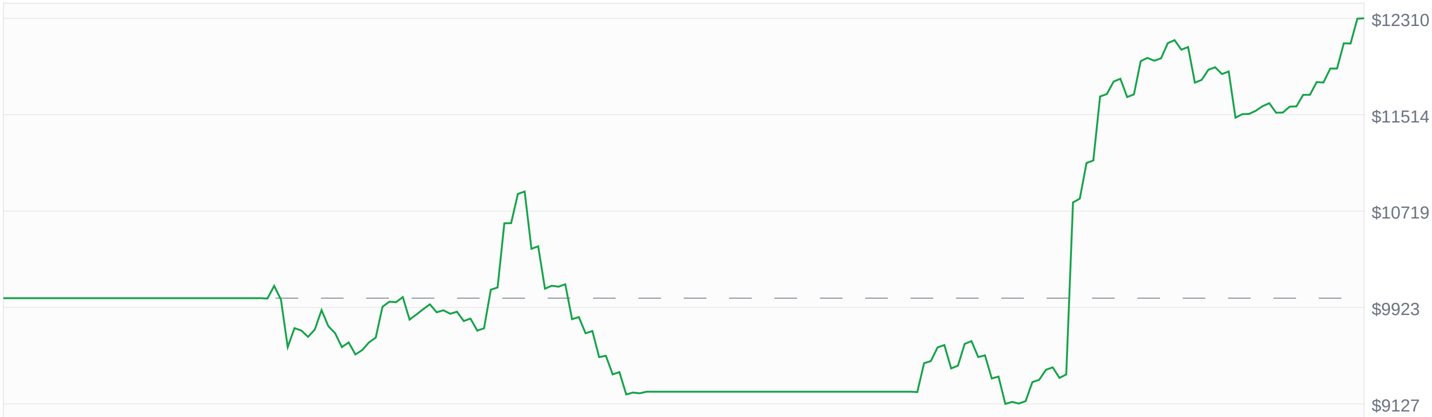
BACKTEST REPORT

Backtest #49601 · MSFT · EVO_GG1RSISNIP_v209

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_v209 strategy on MSFT generated a 23.06% return, yet statistical significance is impossible with only two trades. A 50% win rate and 1.19 Sharpe ratio are meaningless without volume, as the 14.24% drawdown lacks context for risk management. The sample size creates excessive noise, making any performance attribution to the strategy itself highly unreliable. We must increase the backtest horizon or reduce position sizing to validate edge before live deployment.

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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