# LATINOS TRADING

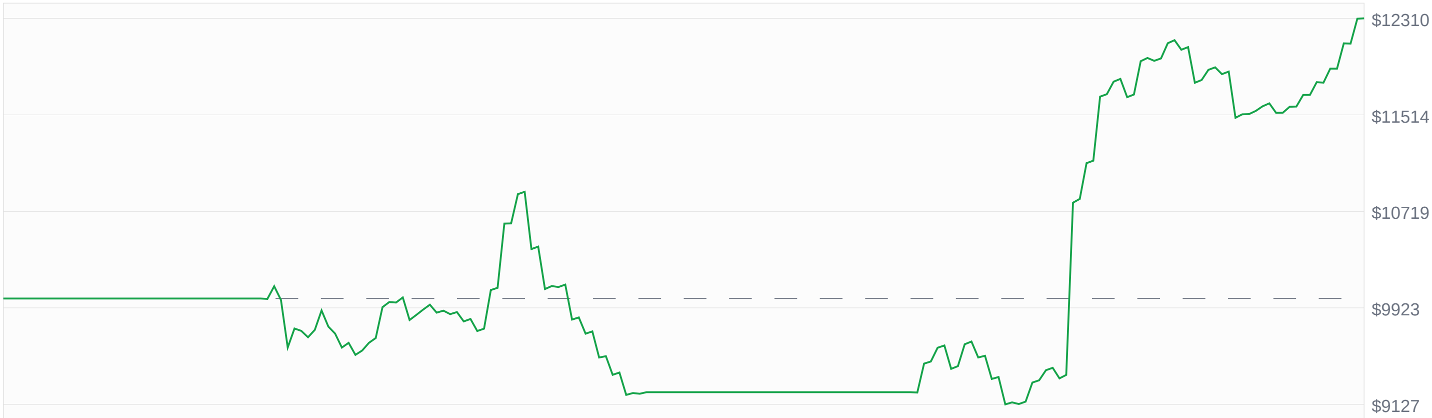
## BACKTEST REPORT

Backtest #47505 · MSFT · EVO_GG1RSISNIP_v915

| 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_v915 backtest on MSFT shows a 23.06% ROI with a Sharpe ratio of 1.19, yet the 50% win rate and 14.24% max drawdown reveal significant vulnerability in a small sample of only two trades. Such a limited dataset lacks statistical robustness, making the positive returns unreliable as a signal of future performance rather than noise. The strategy likely captured one favorable move while failing to protect capital during the single losing position. Before deployment, we must increase sample size through extended historical lookbacks to validate stability.

## 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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