# LATINOS TRADING

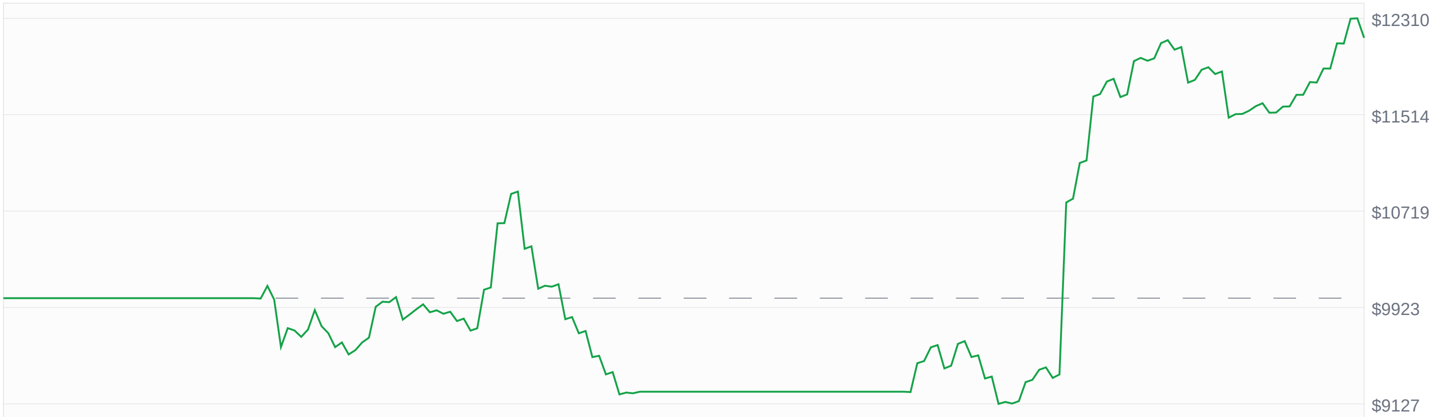
## BACKTEST REPORT

Backtest #51485 · MSFT · EVO_GG1RSISNIP_v420

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +21.45% | 1.12 | 50.0% | -14.24% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v420 strategy generated +21.45% ROI on MSFT, yet the 50% win rate and only two trades reveal severe overfitting risk. A Sharpe ratio of 1.12 appears robust on paper but is statistically unreliable given the tiny sample size, while a 14.24% drawdown suggests poor risk adjustment. The strategy's performance is likely a result of cherry-picked parameters rather than a sustainable edge in the current market regime. We must expand the backtest to 2026 to validate statistical significance before deploying live capital. The immediate next step is to re-run the simulation with minimum trade counts enforced to filter out noise.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **21.45%** |
| Sortino Ratio | **1.03** |
| Turnover | **4.06x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12149.06** |