# LATINOS TRADING

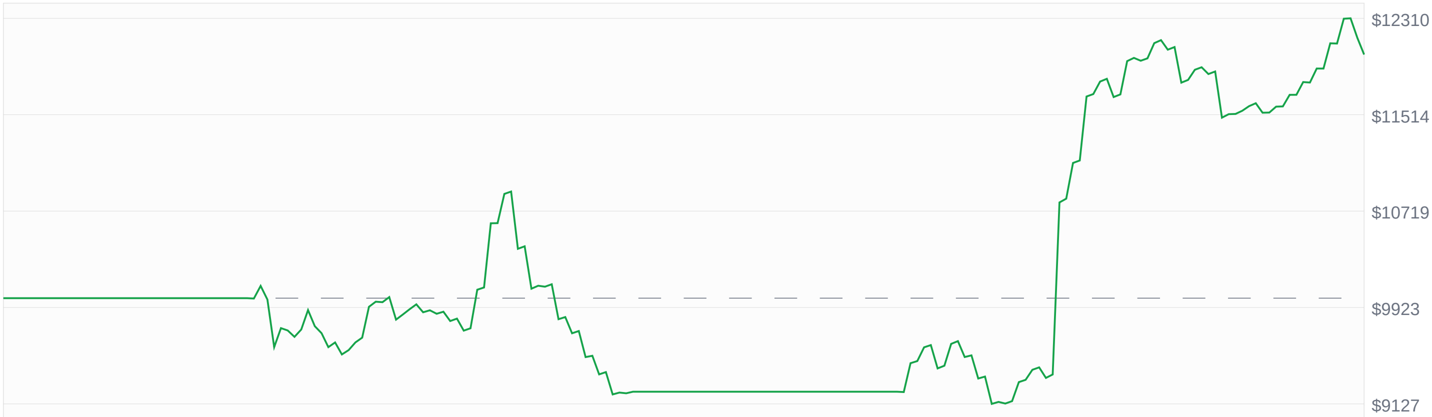
## BACKTEST REPORT

Backtest #53701 · MSFT · EVO_GG1RSISNIP_v1537

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +20.07% | 1.06 | 50.0% | -14.24% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1537 strategy on MSFT generated a 20.07% return, but the 50% win rate and single-digit trade count reveal a lack of statistical robustness. A maximum drawdown of 14.24% suggests significant volatility exposure that the small sample size fails to adequately capture or mitigate. Relying on these two data points offers negligible confidence for live deployment due to severe overfitting risks. The next logical step is to run a walk-forward analysis across multiple market regimes to validate the strategy's consistency.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **20.07%** |
| Sortino Ratio | **0.98** |
| Turnover | **4.05x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12011.02** |