# LATINOS TRADING

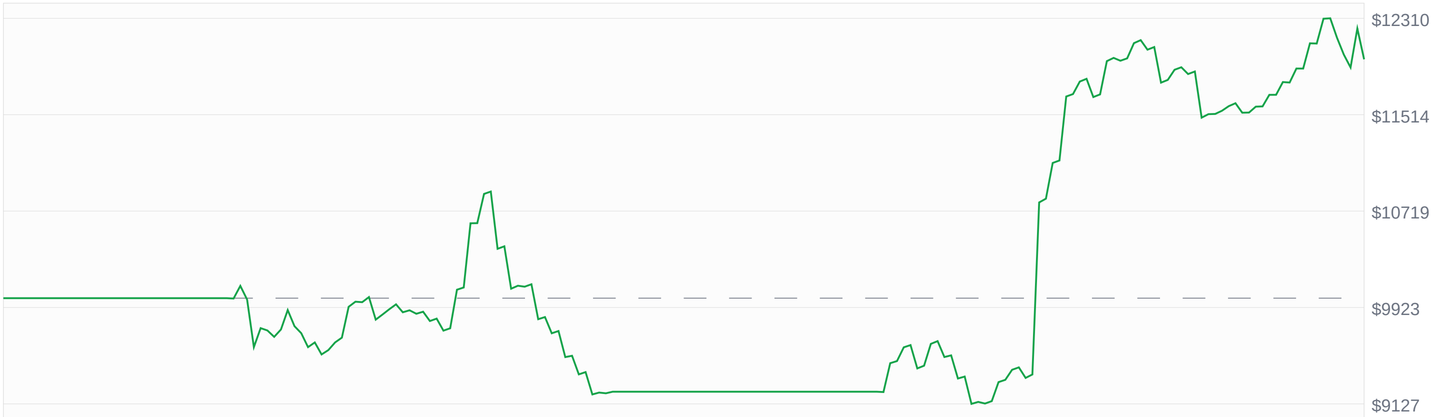
## BACKTEST REPORT

Backtest #57481 · MSFT · EVO_EVOGG1RSIS_v429

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +19.68% | 1.03 | 50.0% | -14.24% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v429 strategy on MSFT generated a +19.68% return with a 1.03 Sharpe ratio, yet its statistical validity is critically weak due to only two trades. A 50% win rate and 14.24% maximum drawdown reveal a high variance profile that lacks the robustness required for institutional deployment. Without a larger sample size, these metrics cannot reliably predict future performance or confirm the strategy's alpha generation. The most prudent next step is to expand the backtesting period to accumulate sufficient trade history for meaningful statistical analysis.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **19.68%** |
| Sortino Ratio | **0.97** |
| Turnover | **4.04x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$11971.60** |