# LATINOS TRADING

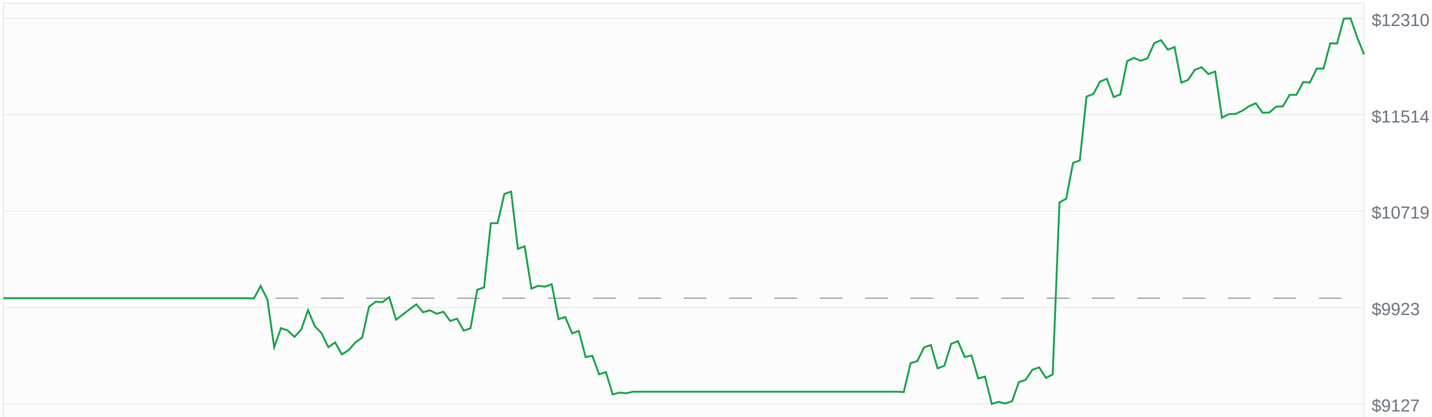
## BACKTEST REPORT

Backtest #52576 · MSFT · EVO_GG1RSISNIP_v1224

| 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_v1224 backtest on MSFT shows a 20.07% ROI, yet the 50% win rate and single-digit trade count provide zero statistical confidence. A maximum drawdown of 14.24% suggests high volatility risk that the small sample size cannot quantify. The strategy appears to rely on timing rather than statistical edge, making the 1.06 Sharpe ratio misleadingly stable. We must expand the test window or adjust entry filters to validate performance beyond two trades before deployment.

## ADDITIONAL METRICS

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

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