# LATINOS TRADING

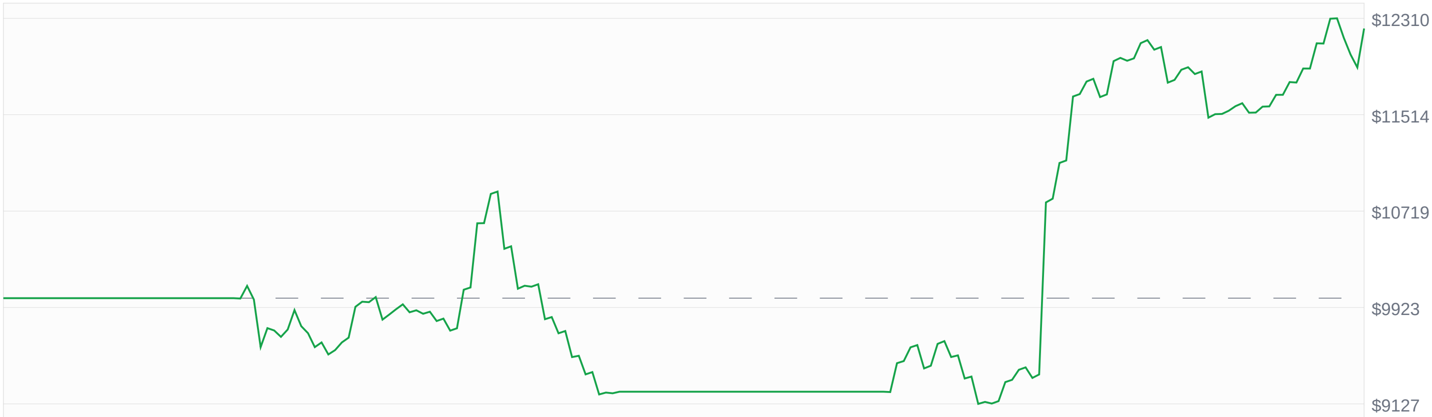
## BACKTEST REPORT

Backtest #56933 · MSFT · EVO_GG1RSISNIP_v420

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +22.22% | 1.15 | 50.0% | -14.24% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_GG1RSISNIP_v420 shows a 22.22% ROI but relies on only two trades, rendering the 1.15 Sharpe ratio statistically insignificant. A 50% win rate paired with a 14.24% drawdown suggests the edge is not yet robust enough to justify live deployment. The sample size is too small to confirm that the strategy can handle sequence risk or varying market volatility. We must run a longer simulation with a walk-forward analysis to validate the signal logic before considering capital allocation. This approach ensures we distinguish between a genuine alpha source and mere luck in a narrow data window.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **22.22%** |
| Sortino Ratio | **1.08** |
| Turnover | **4.07x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12225.75** |

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