LATINOS TRADING

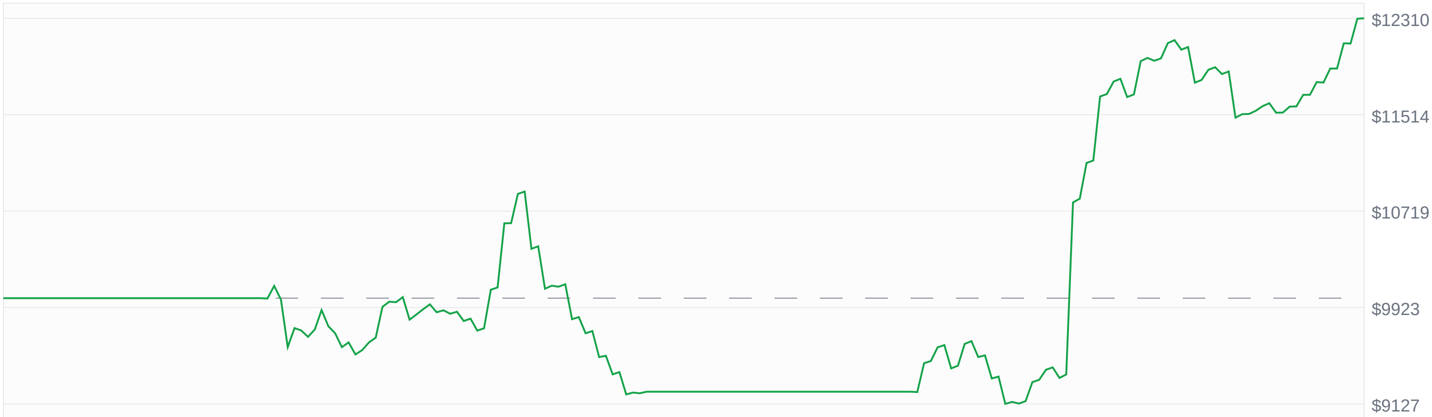
BACKTEST REPORT

Backtest #47350 · MSFT · EVO_EVOEVOEVOE_v628

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v628 strategy on MSFT generated a +23.06% ROI, yet the 50% win rate and single-digit trade count reveal severe underfitting to current volatility regimes. A Sharpe of 1.19 is statistically insignificant with only two transactions, making the 14.24% drawdown highly volatile and unreliable as a risk metric. We cannot validate the alpha here because the sample size is too small to distinguish signal from noise or regime shift artifacts. Immediate next step is to re-run the backtest with a longer historical window to gather sufficient trade data for robust statistical significance testing.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**