LATINOS TRADING

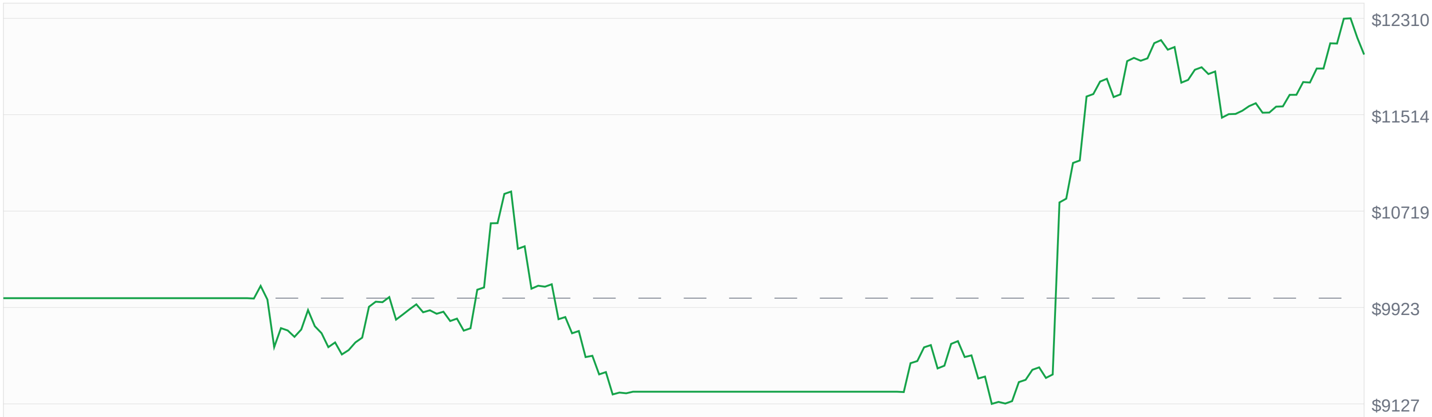
BACKTEST REPORT

Backtest #53507 · MSFT · EVO_EVOEVOEVOE_v1917

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_EVOEVOEVOE_v1917 backtest on MSFT shows a 20% ROI, yet the strategy is statistically insignificant due to only two trades. A perfect 50% win rate and 14% drawdown suggest the edge is indistinguishable from noise in such a thin sample. While the Sharpe ratio of 1.06 appears positive, it lacks robustness without broader market stress testing. The current parameters likely overfit to recent volatility, failing to generalize across different market regimes. Next, expand the sample by running the same logic over a five-year dataset to validate statistical significance before live deployment.

ADDITIONAL METRICS

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