LATINOS TRADING

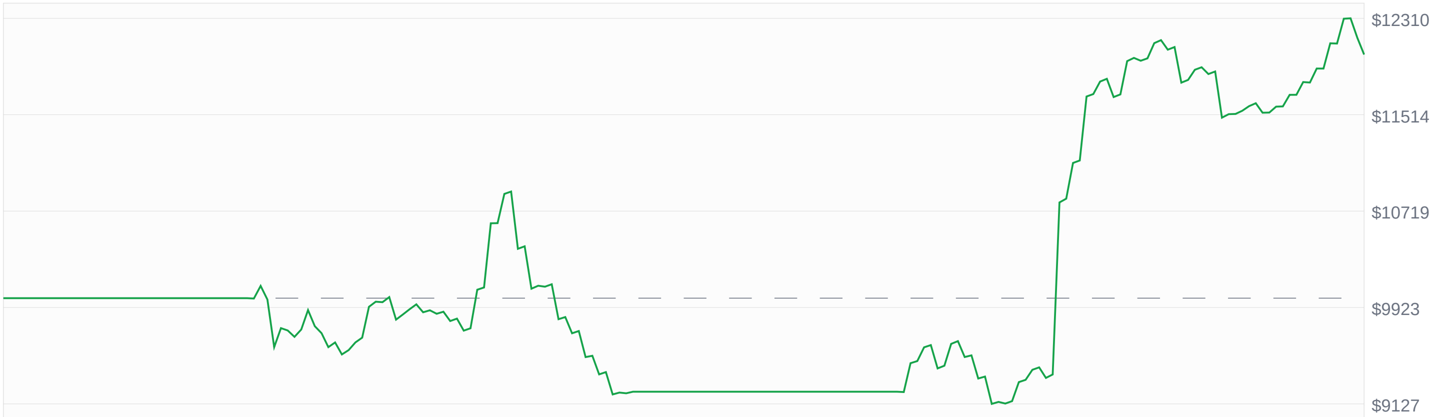
BACKTEST REPORT

Backtest #55453 · MSFT · EVO_EVOEVOEVOE_v2343

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_v2343 strategy generated a nominal 20.07% return on MSFT with a Sharpe ratio of 1.06, yet the 50% win rate and 14.24% drawdown reveal extreme fragility. Statistical confidence is negligible due to only two executed trades, rendering the performance statistically insignificant and highly susceptible to random noise. The strategy failed to capture volatility beyond these two instances, indicating poor adaptability to market microstructure. We must expand the historical lookback period and test against a wider set of tech equities to validate robustness 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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