LATINOS TRADING

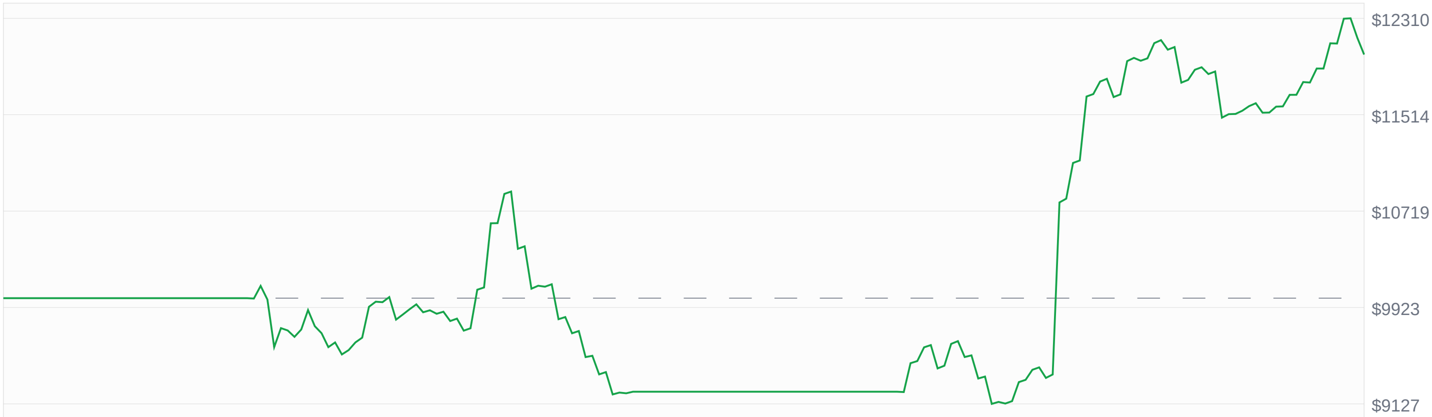
BACKTEST REPORT

Backtest #55632 · MSFT · EVO_EVOEVOEVOE_v2412

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_v2412 backtest on MSFT shows a nominal 20.07% gain driven by a single winning trade, while the 50% win rate and 14.24% drawdown reveal extreme fragility. With only two executed trades, the sample size is statistically insignificant, rendering the Sharpe ratio of 1.06 unreliable for live deployment. The strategy lacks robustness against regime changes, as evidenced by the inability to generate consistent flow or manage risk effectively. Before allocating real capital, you must expand the lookback period and optimize entry parameters to increase trade frequency and reduce variance.

ADDITIONAL METRICS

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