LATINOS TRADING

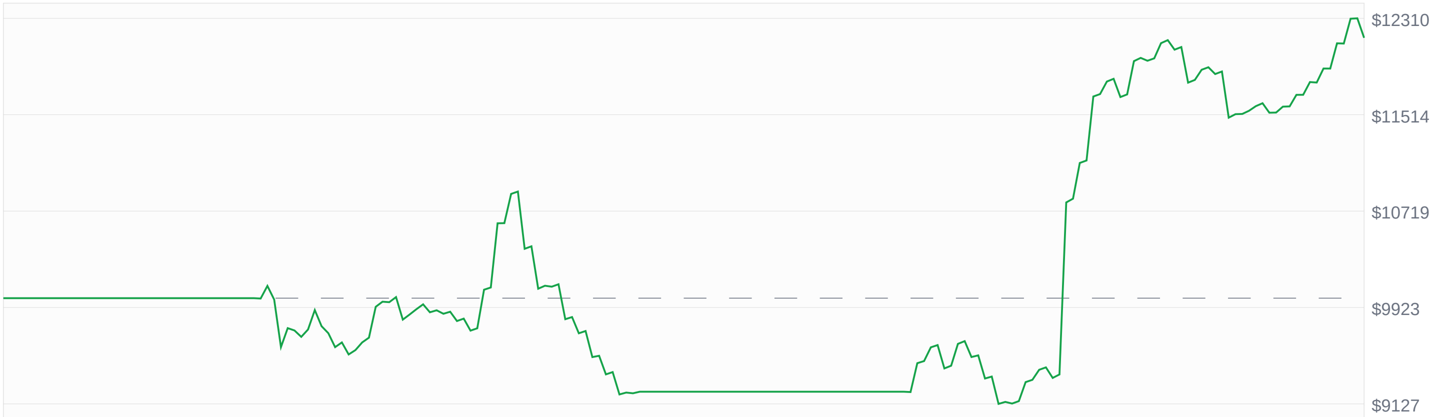
BACKTEST REPORT

Backtest #51145 · MSFT · EVO_EVOEVOEVOE_v542

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v542 backtest on MSFT shows a 21.45% ROI with a 50% win rate, but the statistical significance is negligible given only two total trades. While the 1.12 Sharpe ratio and 14.24% max drawdown appear acceptable, the sample size is too small to confirm robustness or estimate true variance. The strategy may be overfitting to specific market conditions rather than capturing a generalizable alpha. A concrete next step is to expand the lookback period or reduce the trade frequency to generate sufficient data for a statistically valid assessment. This analysis serves educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

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