LATINOS TRADING

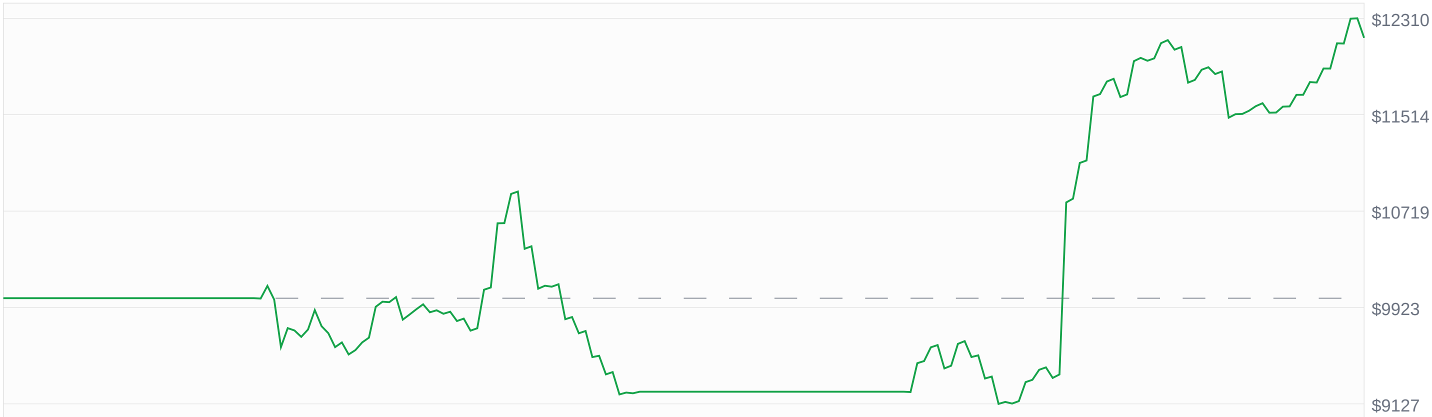
BACKTEST REPORT

Backtest #51379 · MSFT · EVO_EVOEVOEVOE_v628

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_EVOEVOEVOE_v628 strategy generated a 21.45% return on Microsoft, yet the sample size of only two trades renders this result statistically insignificant and highly prone to noise. A 50% win rate combined with a 14.24% maximum drawdown suggests an edge that is not yet robust enough to withstand live market volatility. While the positive Sharpe ratio of 1.12 is encouraging, it lacks the confirmation needed for institutional deployment without further data validation. The immediate next step is to expand the backtest window to include diverse market regimes, ensuring the strategy performs consistently beyond this narrow historical slice. This approach will clarify whether the observed alpha is a genuine edge or a result of low-frequency outliers.

ADDITIONAL METRICS

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