LATINOS TRADING

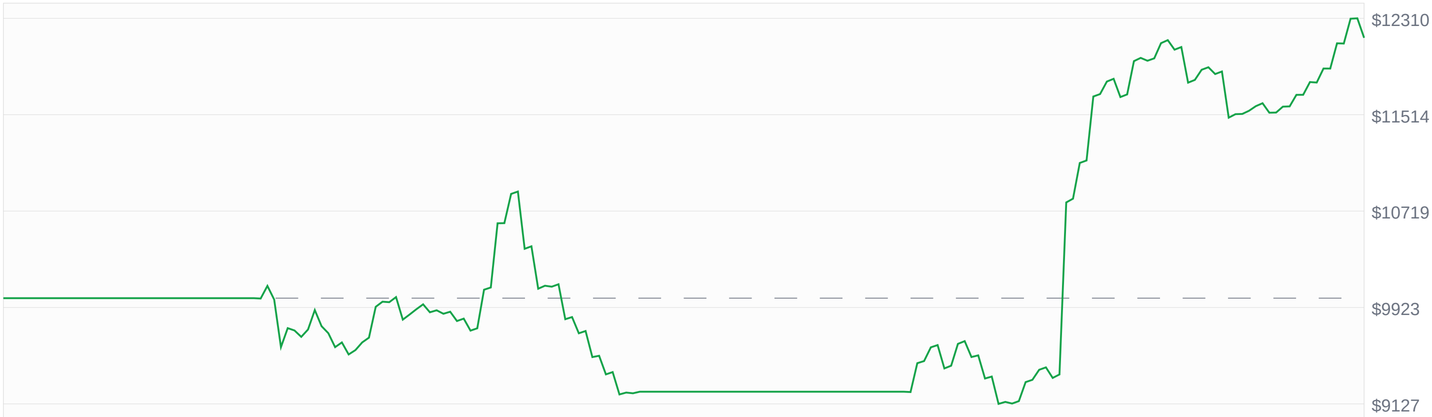
BACKTEST REPORT

Backtest #52042 · MSFT · EVO_EVOEVOEVOE_v2207

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_v2207 backtest on MSFT shows a 21.45% ROI with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown reflect high volatility in a low-transaction environment. With only two total trades, statistical significance is nonexistent, making the results highly sensitive to minor price fluctuations and rendering the strategy's edge unproven at this sample size. The positive return likely stems from capturing a single high-conviction move rather than a robust alpha generation mechanism. We must expand the backtest window or increase trade frequency to validate performance consistency before considering live deployment.

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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