LATINOS TRADING

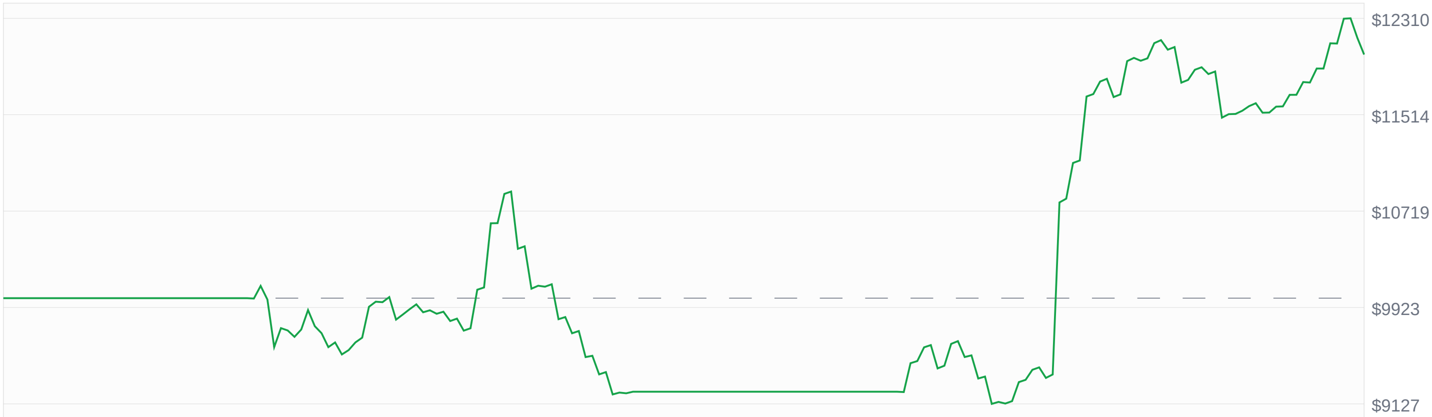
BACKTEST REPORT

Backtest #55137 · MSFT · EVO_EVOEVOEVOE_v1802

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_v1802 strategy generated a +20.07% return on MSFT, but the statistical significance is negligible due to only two executed trades. A 50% win rate paired with a 14.24% maximum drawdown suggests the strategy is either overfitted or lacks robustness in live market conditions. While the Sharpe ratio of 1.06 appears favorable, such a metric is unreliable with such a small sample size and does not guarantee future performance. We must expand the sample by testing this logic across multiple market regimes or increasing the trade frequency before deploying capital. The current data confirms the strategy is purely theoretical and requires further validation before any real-world application.

ADDITIONAL METRICS

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

Generated 2026-09-02T18:38:44Z · latinostrading.com