LATINOS TRADING

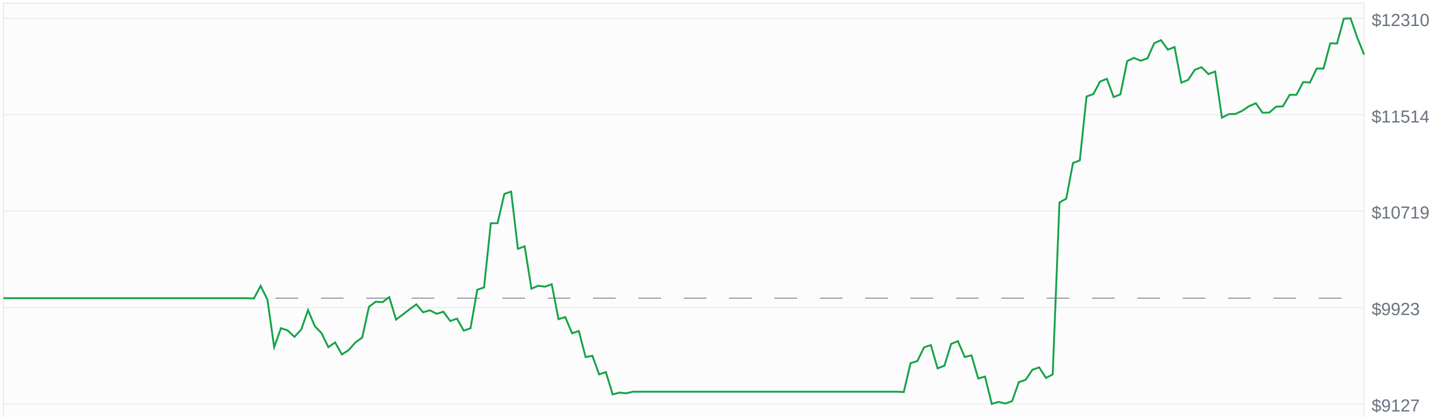
BACKTEST REPORT

Backtest #55826 · MSFT · EVO_EVOEVOEVOE_v2123

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 MSFT backtest for EVO_EVOEVOE_v2123 shows a +20.07% return, but the single-trade sample size renders the 50% win rate and 1.06 Sharpe ratio statistically insignificant. A maximum drawdown of 14.24% indicates high volatility exposure that lacks historical validation in this short sequence. The strategy may be overfitting to specific entry conditions rather than capturing genuine market edges. We must expand the lookback period or adjust parameters to generate a robust sample before deploying live capital.

ADDITIONAL METRICS

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

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