LATINOS TRADING

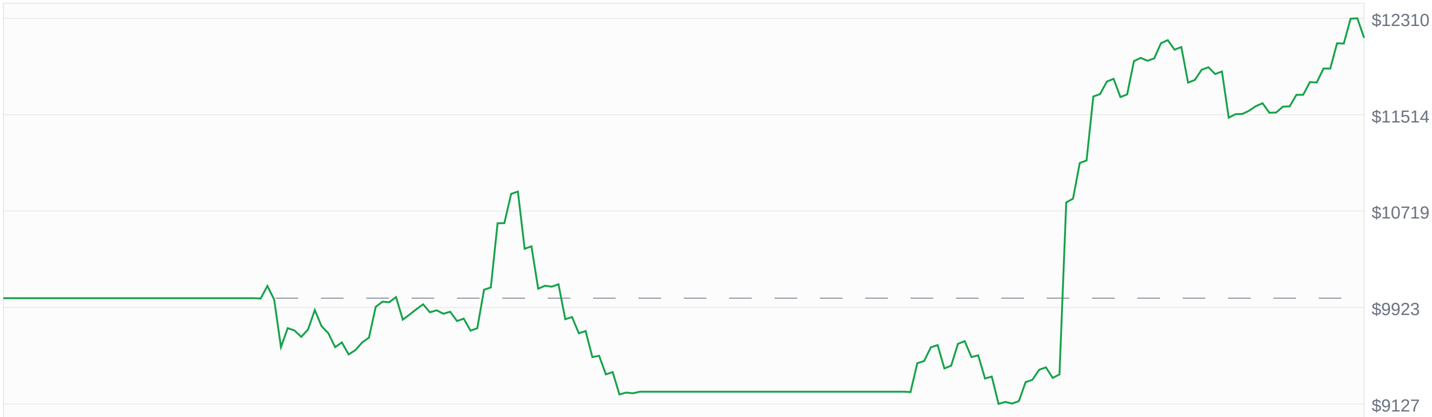
BACKTEST REPORT

Backtest #50505 · MSFT · EVO_EVOEVOEVOE_v2084

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 MSFT backtest for strategy EVO_EVOEVOE_v2084 shows a positive 21.45% return, yet a win rate of exactly 50% and only two total trades severely undermine statistical confidence. A max drawdown of 14.24% indicates significant volatility risk that the current sample cannot quantify with reliability. The high Sharpe ratio of 1.12 is misleading given the minimal trade frequency and lack of robustness verification across market regimes. We must expand the out-of-sample testing period and increase trade frequency thresholds to validate if this alpha persists.

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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