LATINOS TRADING

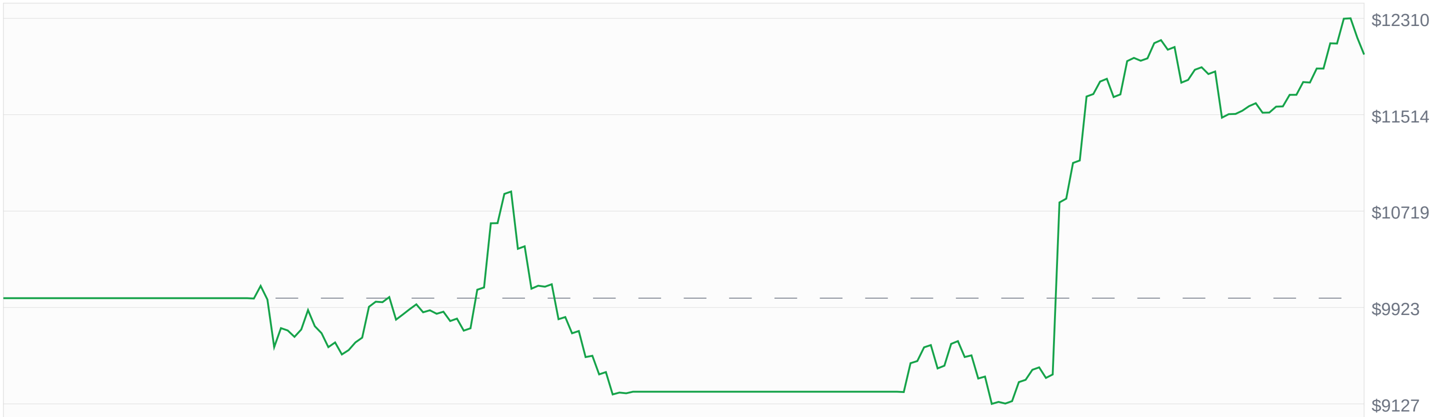
BACKTEST REPORT

Backtest #55590 · MSFT · EVO_EVOEVOEVOE_v2035

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_v2035 backtest on MSFT achieved a +20.07% ROI with a 1.06 Sharpe ratio, yet a mere two trades and a 14.24% drawdown severely limit statistical confidence in these results. A 50% win rate on such a small sample size is statistically insignificant and likely reflects parameter overfitting rather than genuine alpha. While the capital grew to $12,011.02, the strategy lacks robustness against variance given the extreme trade frequency. The immediate next step is to expand the historical lookback period to generate a dataset of at least one hundred trades before deploying live. Without broader data, these figures remain anecdotal and insufficient for institutional conviction.

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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