LATINOS TRADING

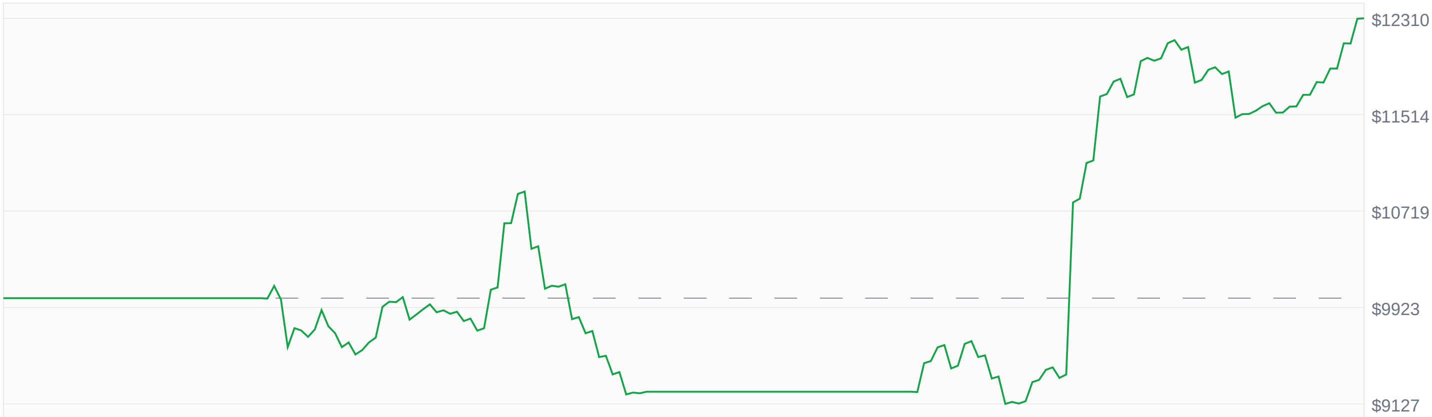
BACKTEST REPORT

Backtest #47927 · MSFT · EVO_EVOEVOEVOE_v2207

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	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 +23.06% ROI with a 1.19 Sharpe, yet the 50% win rate and 14.24% drawdown lack statistical significance due to only two total trades. Such a sparse sample size prevents reliable inference of true strategy performance or risk characteristics, making these metrics statistically unreliable. The high variance between profit and loss suggests the strategy is highly sensitive to specific price levels rather than a robust trend following mechanism. Consequently, deploying live capital now would be premature without expanding the historical window to validate edge. The immediate next step is to re-run the simulation with adjusted lookback periods to ensure sufficient trade generation for meaningful

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

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