

LATINOS TRADING

BACKTEST REPORT



Backtest #55082 · MSFT · EVO_EVOEVOEVOE_v1794

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 EVO strategy delivered a 20.07% return, yet the 50% win rate and meager two trades offer virtually no statistical confidence. A 14.24% drawdown is concerning given the small sample size, suggesting the edge is not yet proven. The low trade frequency indicates the entry filters were too restrictive for this market regime. We must expand the backtest window or relax entry criteria to validate performance before deployment.

ADDITIONAL METRICS

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