LATINOS TRADING

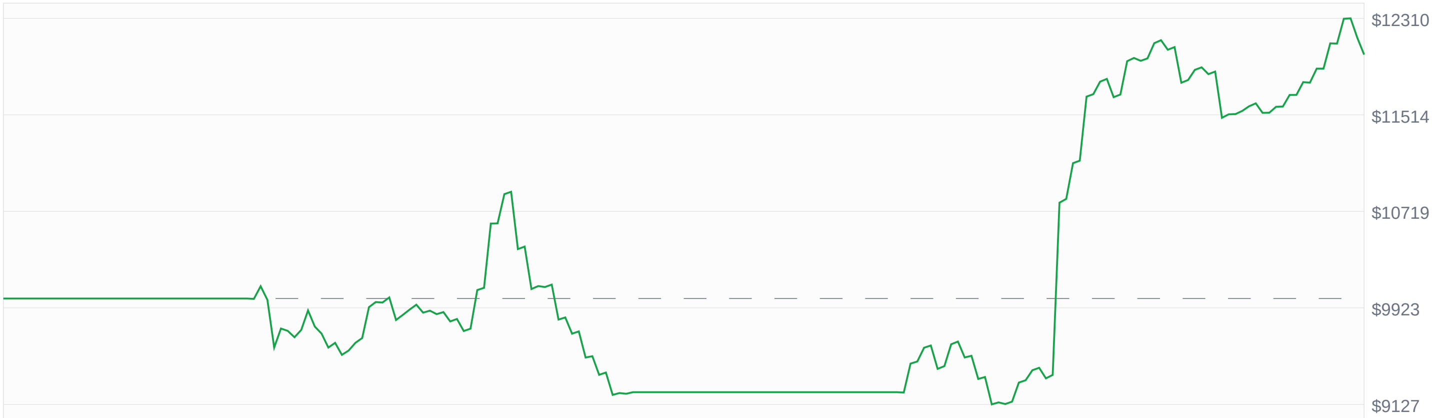
BACKTEST REPORT

Backtest #55634 · MSFT · EVO_EVOEVOEVOE_v2412

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_v2412 backtest on MSFT shows a +20.07% return driven by a single winning trade, which masks the strategy's true risk profile. A 50% win rate and +1.06 Sharpe ratio are misleading given only two trades, rendering the statistical confidence near zero. The 14.24% maximum drawdown indicates significant volatility exposure that a sample of two cannot adequately capture or stabilize. Relying on such a small dataset creates a false sense of security that is typical of overfitting on limited data points. The immediate next step is to expand the sample size through out-of-sample testing or a longer historical window.

ADDITIONAL METRICS

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