

LATINOS TRADING

BACKTEST REPORT



Backtest #55825 · MSFT · EVO_EVOEVOE_v2123

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_EVOEVOE_v2123 backtest on MSFT shows a 20.07% ROI, yet the sample size of only two trades renders the Sharpe ratio of 1.06 statistically meaningless. A 50% win rate combined with a 14.24% maximum drawdown indicates a high-variance strategy that lacks robustness for institutional deployment. We cannot validate edge or risk parameters with such limited data points, making any conclusion premature. The next step is to execute a walk-forward analysis on at least 100 trades to confirm stability.

ADDITIONAL METRICS

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