

LATINOS TRADING

BACKTEST REPORT



Backtest #56115 · MSFT · EVO_EVOEVOEVOG_v1661

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_EVOEVOEVOG_v1661 backtest on MSFT shows a nominal +20.07% return, but the statistical significance is negligible due to only two total trades. A win rate of exactly 50% and a maximum drawdown of 14.24% suggest the strategy is highly sensitive to noise rather than capturing true market alpha. The Sharpe ratio of 1.06 is misleadingly optimistic without a larger sample size to confirm risk-adjusted performance. We must expand the test window or adjust parameters to generate sufficient trade frequency before deploying live capital.

ADDITIONAL METRICS

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