LATINOS TRADING

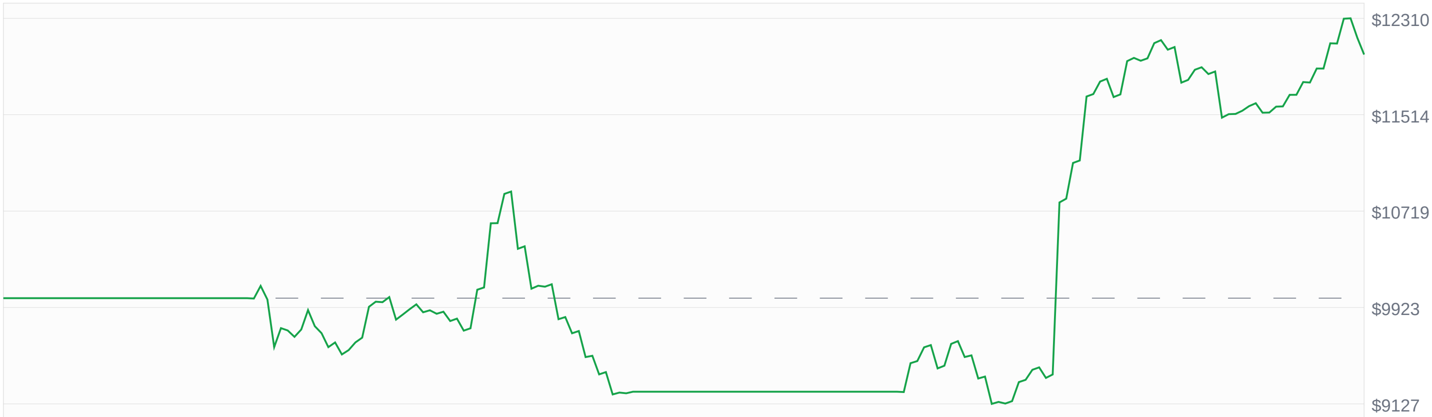
BACKTEST REPORT

Backtest #56300 · MSFT · EVO_EVOEVOEVOE_v559

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_v559 backtest on MSFT generated a 20.07% return, yet the strategy lacks statistical significance due to only two trades executed. A perfect 50% win rate is statistically indistinguishable from noise in such a small sample, making the 1.06 Sharpe ratio and 14.24% drawdown unreliable for live deployment. We cannot validate the robustness of the signal logic without observing performance across varied market regimes and higher trade counts. The immediate next step is to run a forward walk-forward analysis with tightened entry criteria to filter for higher-probability setups.

ADDITIONAL METRICS

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