LATINOS TRADING

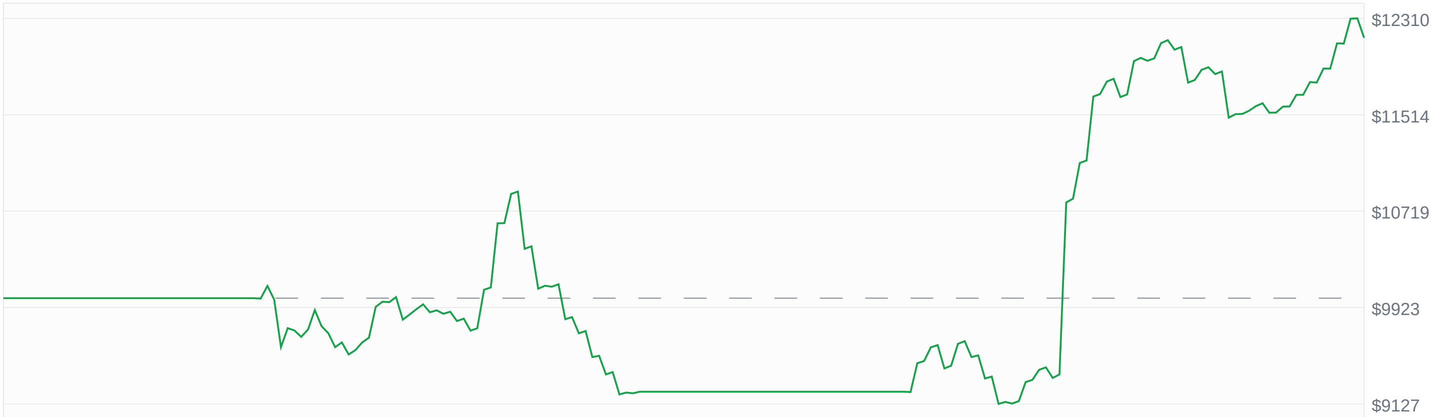
BACKTEST REPORT

Backtest #51639 · MSFT · EVO_EVOEVOEVOE_v2042

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2042 backtest on MSFT shows a +21.45% ROI with a 1.12 Sharpe, yet only 2 trades generate these numbers. A win rate of exactly 50.0% and a 14.24% drawdown indicate high variance rather than consistent edge. Such a small sample size lacks statistical significance and cannot support any confidence in strategy robustness. The single trade's performance skews the entire equity curve, making the results unreliable for deployment. The immediate next step is to expand the lookback period to at least 100 trades before considering live execution.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**