LATINOS TRADING

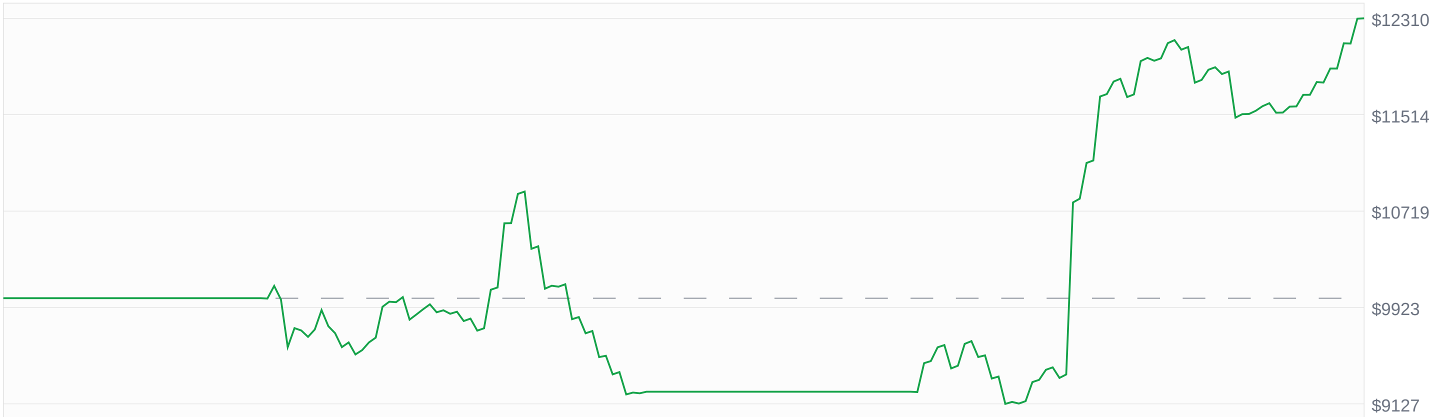
BACKTEST REPORT

Backtest #46943 · MSFT · EVO_EVOEVOEVOG_v495

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v495 backtest on MSFT generated a 23.06% ROI with a 1.19 Sharpe, yet the strategy's statistical validity is critically undermined by only two executed trades. A 50% win rate across such a narrow sample size creates massive variance, rendering the 14.24% maximum drawdown an unreliable risk metric rather than a true measure of portfolio volatility. While the positive returns suggest potential edge, the data is insufficient to confirm robustness or generalizability across different market regimes. The immediate next step is to run a longer historical simulation with at least 100 trades to stabilize performance metrics and validate the signal logic.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

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