LATINOS TRADING

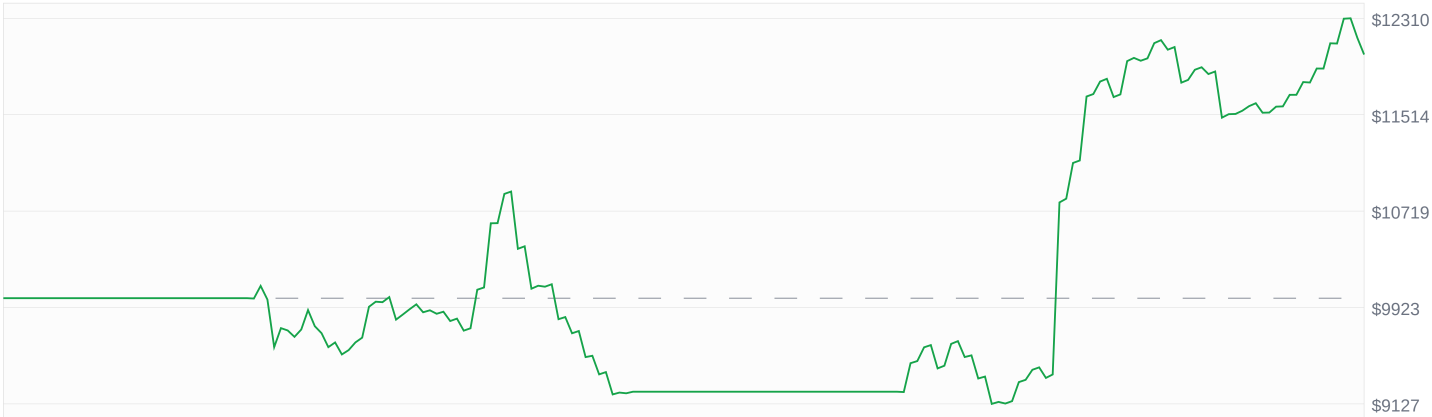
BACKTEST REPORT

Backtest #55136 · MSFT · EVO_EVOEVOEVOE_v1802

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_v1802 strategy on MSFT generated a 20.07% return with a 1.06 Sharpe, but the 50% win rate and only two trades render the 14.24% drawdown statistically insignificant. Such a small sample size prevents any reliable assessment of risk-adjusted performance or strategy robustness against market noise. The limited trade count suggests the entry logic failed to identify sufficient setups or suffered from extreme overfitting to a narrow time window. Consequently, these metrics lack the statistical confidence required for institutional capital allocation decisions. The immediate next step is to expand the backtest window and optimize entry parameters to generate a minimum of 50 trades before re-evaluation.

ADDITIONAL METRICS

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

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