LATINOS TRADING

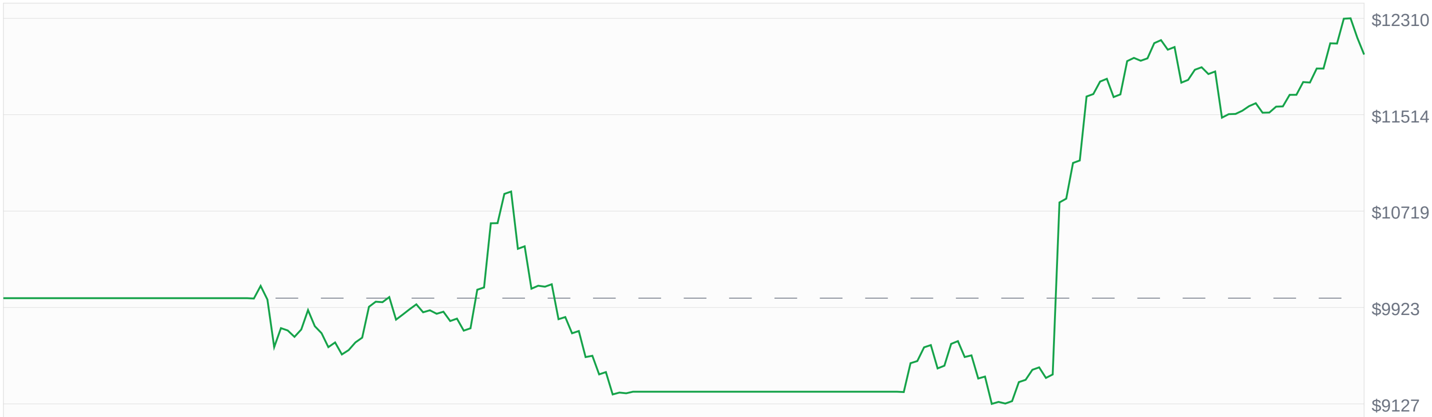
BACKTEST REPORT

Backtest #55422 · MSFT · EVO_EVOEVOEVOE_v2404

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_v2404 backtest on MSFT shows a 20.07% return but suffers from a critical lack of statistical validity due to only two trades. A win rate of 50% and a maximum drawdown of 14.24% with such a tiny sample size render the 1.06 Sharpe ratio meaningless for any institutional deployment. The strategy lacks robustness against market variance, and the results could easily reverse with slightly different entry conditions. We must execute a parameter sweep to expand the trade count before considering live allocation.

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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