LATINOS TRADING

BACKTEST REPORT

Backtest #55531 · MSFT · EVO_EVOEVOEVOE_v2144

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_v2144 strategy on MSFT generated a 20% return, but the 50% win rate and razor-thin trade count of two render these metrics statistically insignificant. A maximum drawdown of 14.24% suggests volatility exposure that was likely driven by a single losing position rather than systemic underperformance. With such a limited sample, the positive Sharpe ratio offers no reliable evidence of edge or robustness against future market regimes. The strategy currently lacks the frequency required to validate its signal logic or calculate meaningful performance distributions. Immediate next steps involve stress testing against a broader equity curve and optimizing entry filters to increase trade frequency before deployment.

ADDITIONAL METRICS

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