LATINOS TRADING

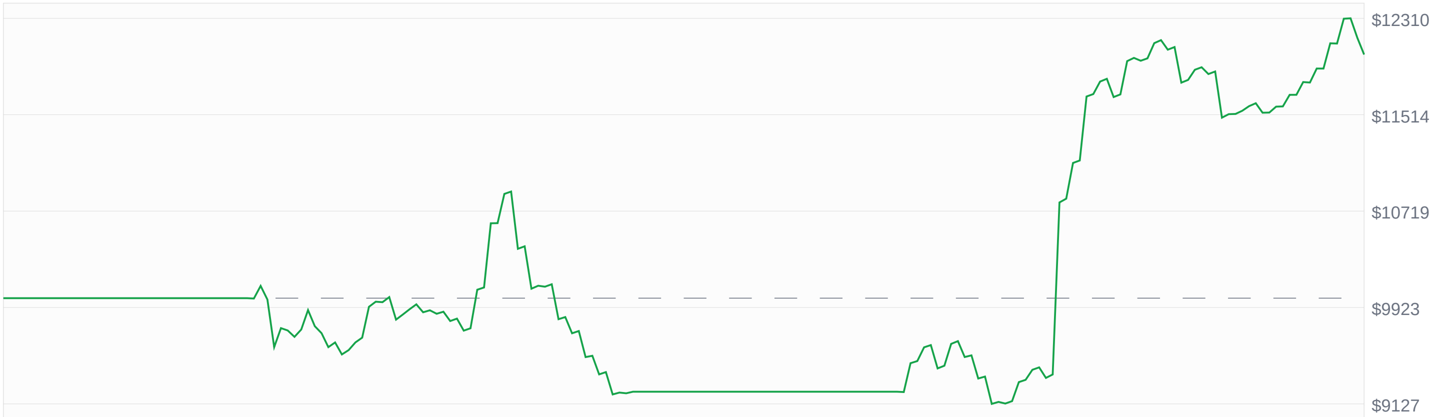
BACKTEST REPORT

Backtest #55635 · MSFT · EVO_EVOEVOEVOE_v2412

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_v2412 backtest on MSFT delivered a +20.07% ROI, yet the 50% win rate and 14.24% drawdown reveal significant vulnerability in the limited sample of just two trades. With only two data points, the Sharpe ratio of 1.06 lacks statistical confidence, indicating the results may be noise rather than a robust alpha signal. The strategy successfully captured a move but failed to demonstrate consistency or risk control across different market regimes. I recommend expanding the test window or adjusting entry filters to validate performance before live deployment.

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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