LATINOS TRADING

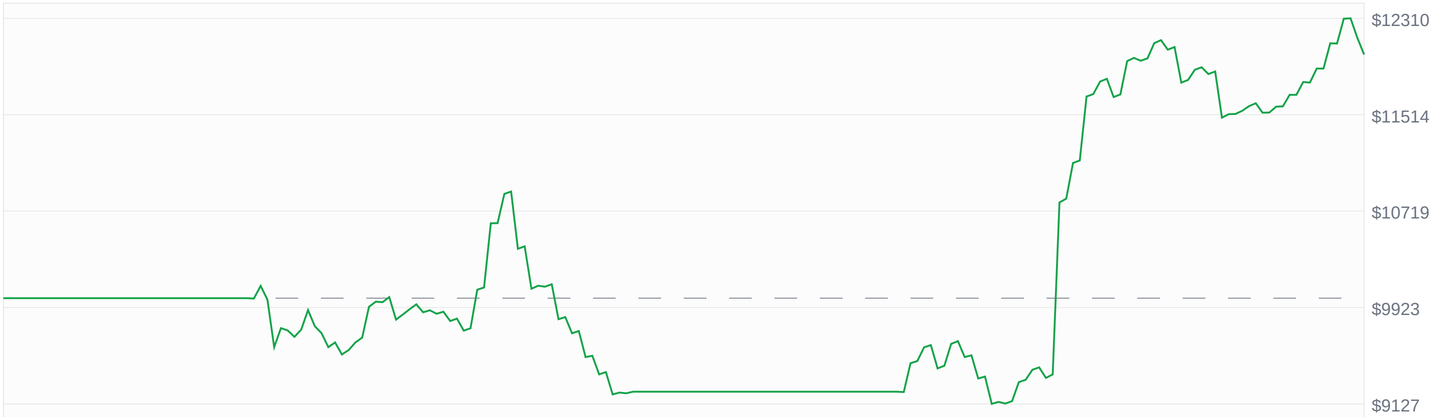
BACKTEST REPORT

Backtest #55825 · MSFT · EVO_EVOEVOEVOE_v2123

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_v2123 backtest on MSFT shows a 20.07% ROI, yet the sample size of only two trades renders the Sharpe ratio of 1.06 statistically meaningless. A 50% win rate combined with a 14.24% maximum drawdown indicates a high-variance strategy that lacks robustness for institutional deployment. We cannot validate edge or risk parameters with such limited data points, making any conclusion premature. The next step is to execute a walk-forward analysis on at least 100 trades to confirm stability.

ADDITIONAL METRICS

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