LATINOS TRADING

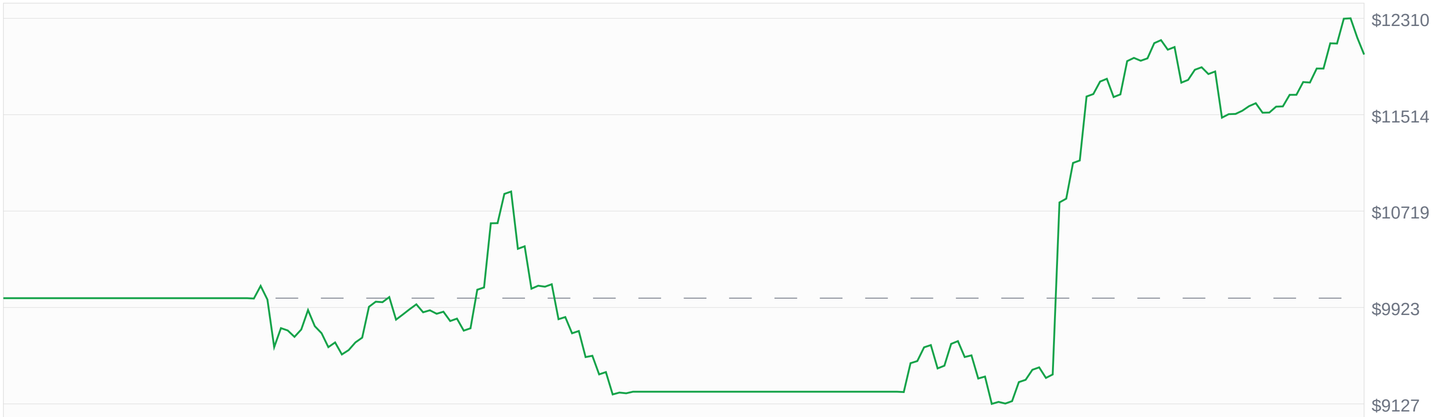
BACKTEST REPORT

Backtest #55926 · MSFT · EVO_EVOEVOEVOE_v2430

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_v2430 strategy on MSFT generated a nominal +20.07% return with a 1.06 Sharpe ratio, yet the sample size of only two trades renders the 50% win rate statistically insignificant and the 14.24% drawdown unrepresentative of true risk. The limited trade count prevents any reliable inference regarding the strategy's robustness or its ability to navigate different market regimes. Consequently, the observed profitability is likely a result of random chance rather than a persistent alpha. The next step is to optimize entry filters and run a longer backtest to validate performance across multiple market cycles. This approach will determine if the strategy can sustain a positive expectancy beyond this small sample.

ADDITIONAL METRICS

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