LATINOS TRADING

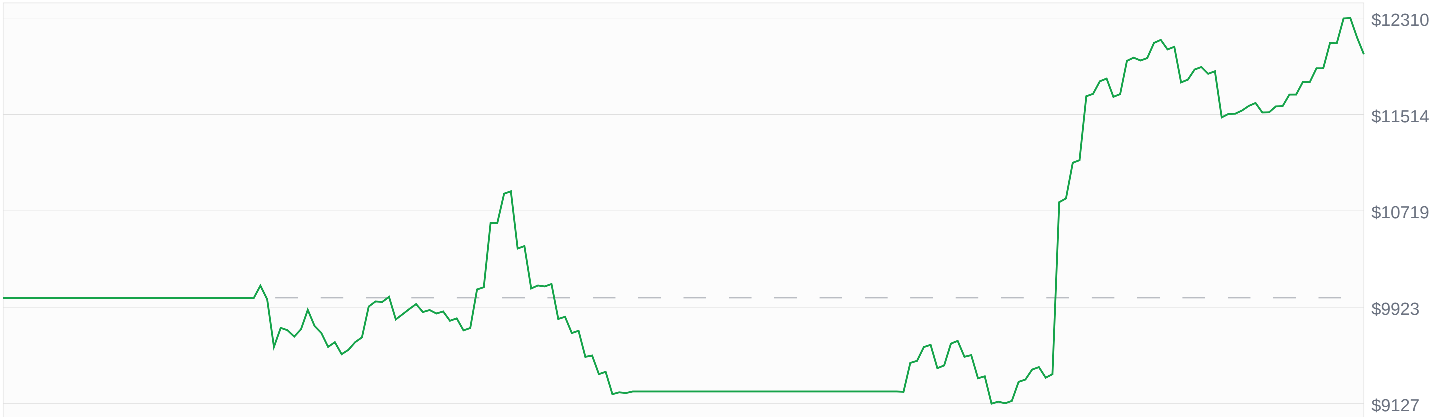
BACKTEST REPORT

Backtest #56145 · MSFT · EVO_EVOEVOEVOG_v495

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_EVOEVOEVOG_v495 strategy on MSFT generated a +20.07% return, yet the statistical validity is critically compromised by only two total trades. A win rate of exactly 50% with such a low trade count yields negligible statistical confidence, making the 1.06 Sharpe ratio unreliable for live deployment. The 14.24% maximum drawdown suggests significant volatility exposure that the small sample size fails to capture. To validate this approach, we must expand the lookback period or adjust entry filters to generate a minimum of 30 trades 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**