LATINOS TRADING

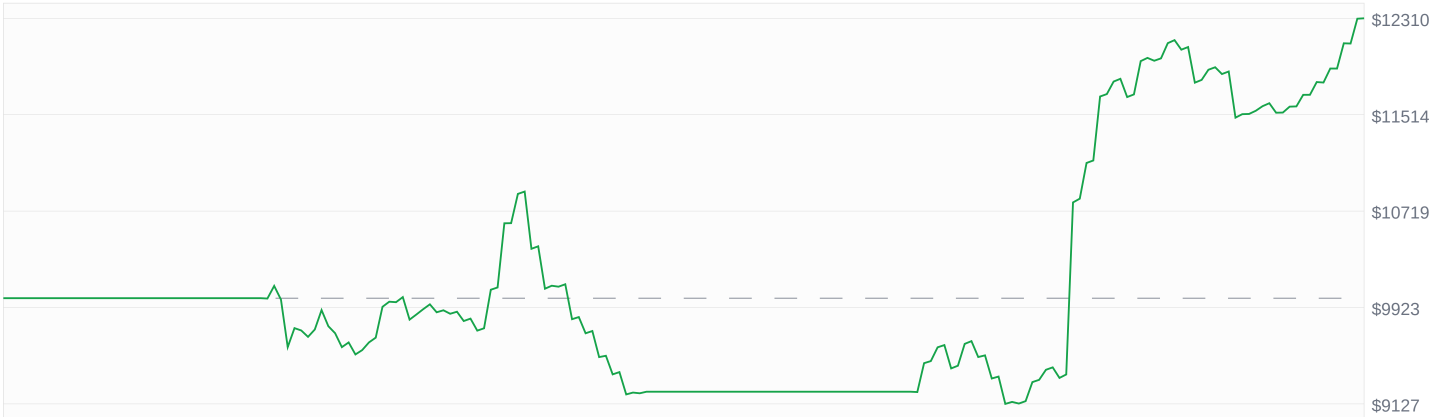
BACKTEST REPORT

Backtest #49993 · MSFT · EVO_EVOEVOEVOE_v2231

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2231 strategy generated a 23.06% return on MSFT with a 1.19 Sharpe ratio, yet the 50% win rate and 14.24% drawdown reveal a fragile edge. A sample of only two trades lacks statistical significance, making the observed performance highly susceptible to noise rather than a robust alpha signal. The strategy appears overly sensitive to specific price fluctuations rather than capturing a durable market inefficiency. Before deploying live capital, we must expand the backtest window to validate consistency across different market regimes. Increasing the trade sample size is the mandatory next step to confirm whether this setup offers genuine risk-adjusted returns.

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**