LATINOS TRADING

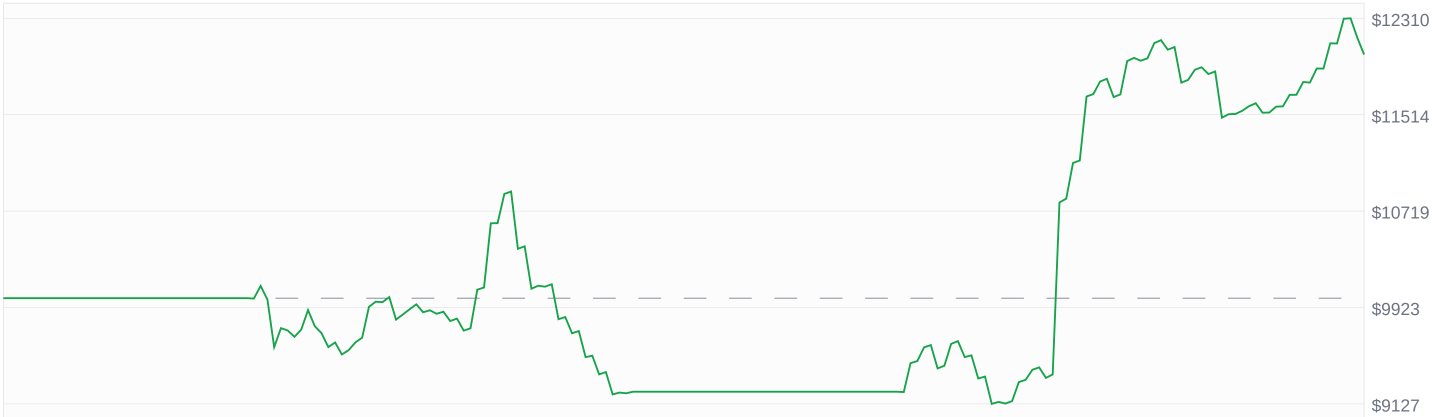
BACKTEST REPORT

Backtest #55010 · MSFT · EVO_EVOEVOEVOE_v2102

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_v2102 backtest on MSFT generated a 20.07% return with a 1.06 Sharpe ratio, yet a win rate of exactly 50% and only two executed trades reveal a statistically insignificant result. While the strategy captured sufficient upside to double the initial capital, the low trade count makes the 14.24% maximum drawdown and positive skew unreliable predictors of live performance. A sample size of two trades fails to account for regime shifts or execution slippage, rendering the current metrics largely anecdotal rather than robust. The most prudent immediate action is to expand the evaluation window to generate at least fifty trades before considering live deployment. This approach ensures the observed alpha is not merely a

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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