

LATINOS TRADING

BACKTEST REPORT



Backtest #56174 · MSFT · EVO_EVOEVOEVOE_v779

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_v779 backtest on MSFT shows a 20.07% return, but the statistical confidence is negligible due to only two trades. A 50% win rate with a 1.06 Sharpe ratio suggests the strategy is currently noise rather than an alpha signal. The 14.24% drawdown indicates significant downside risk that cannot be mitigated without more historical data. We must expand the sample size by running a longer backtest or adjusting parameters to validate robustness.

ADDITIONAL METRICS

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