LATINOS TRADING

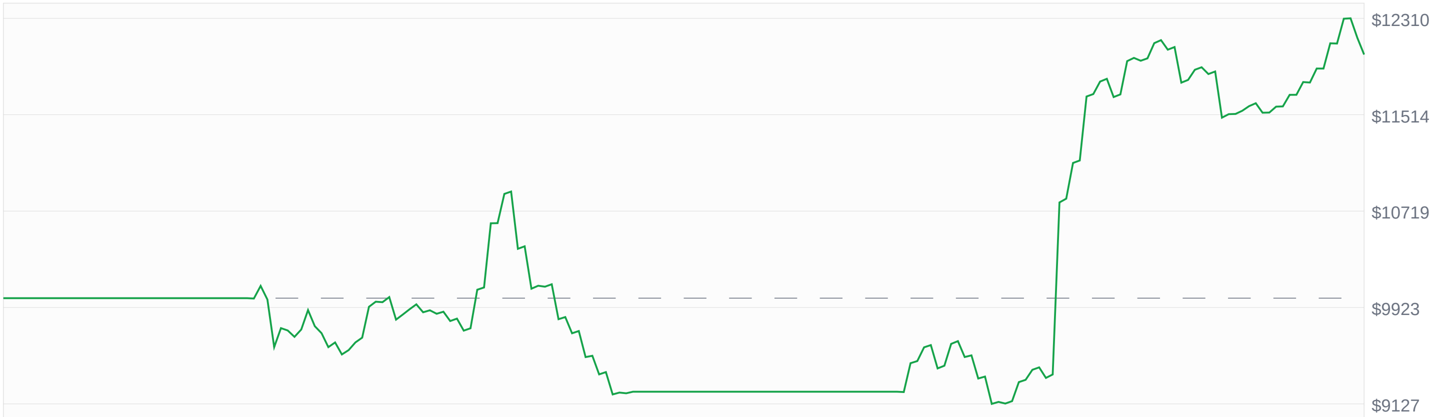
BACKTEST REPORT

Backtest #52678 · MSFT · EVO_EVOEVOEVOE_v1958

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_v1958 backtest on MSFT shows a 20.07% return, yet the strategy is statistically unreliable with only two trades executed. A 50% win rate derived from a single trade per side lacks any meaningful confidence interval, rendering the 1.06 Sharpe ratio and 14.24% drawdown irrelevant for live deployment. While the positive ROI suggests potential, the extreme low frequency indicates the strategy fails to generate sufficient signals for a robust alpha. The next step is to backtest on a larger sample size or different asset classes to validate signal consistency before considering capital allocation.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.