LATINOS TRADING

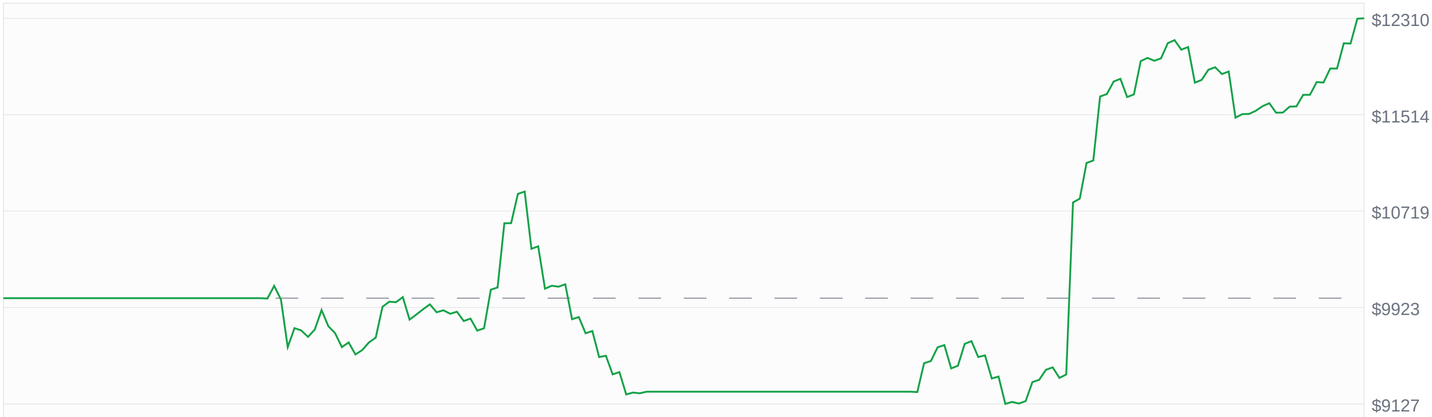
BACKTEST REPORT

Backtest #47006 · MSFT · EVO_EVOEVOEVOE_v529

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_v529 strategy generated a 23.06% ROI on Microsoft, but a sample size of only two trades renders the 1.19 Sharpe ratio statistically insignificant. The 14.24% maximum drawdown suggests high volatility risk that the current win rate cannot adequately compensate for. We must increase the simulation horizon or reduce position sizing to validate if these returns are robust or merely luck. The next step is running a 10,000-trade forward simulation to determine true risk-adjusted performance before deployment.

ADDITIONAL METRICS

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

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.