LATINOS TRADING

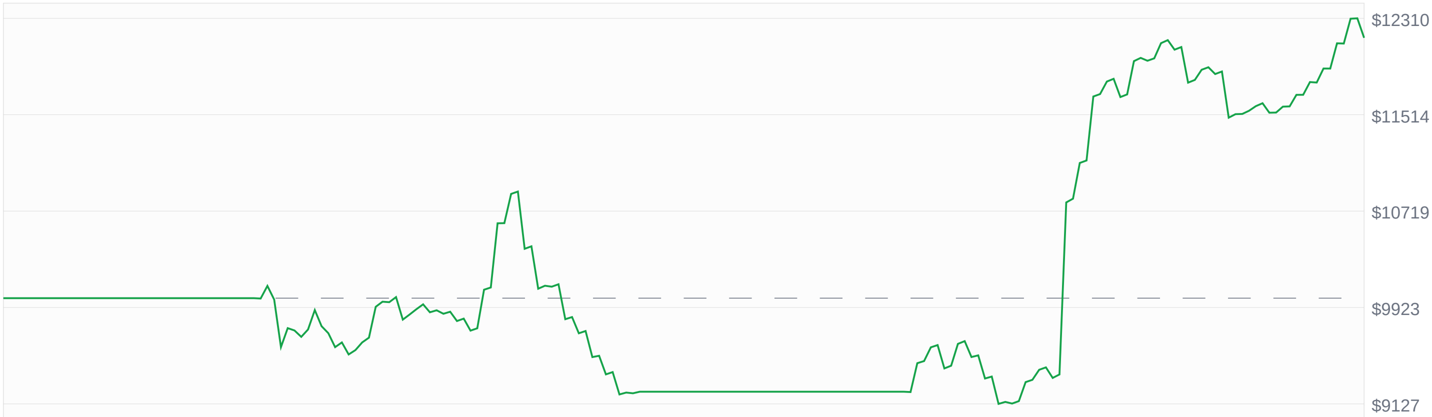
BACKTEST REPORT

Backtest #51117 · MSFT · EVO_EVOEVOEVOE_v529

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v529 backtest on MSFT shows a 21.45% return with a Sharpe ratio of 1.12, but the statistical validity is negligible due to only two executed trades. A 50% win rate with such a small sample size yields no meaningful confidence interval for risk parameters like the 14.24% maximum drawdown. The strategy may capture volatility spikes rather than demonstrating robust trend-following mechanics, as evidenced by the lack of trade frequency. We must expand the test horizon or adjust entry filters to generate sufficient data points before deploying live capital.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**

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