LATINOS TRADING

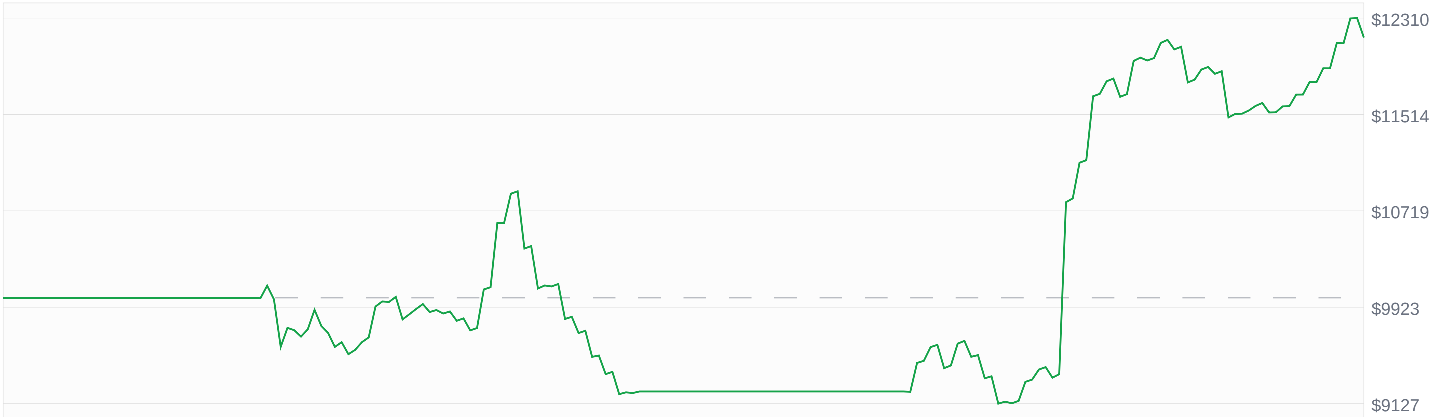
BACKTEST REPORT

Backtest #51172 · MSFT · EVO_EVOEVOEVOE_v559

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_v559 strategy generated a +21.45% ROI on MSFT, but the statistical validity is critically compromised by only two executed trades. A 50% win rate and 1.12 Sharpe ratio offer no meaningful insight into robustness when the sample size fails to capture regime shifts or volatility clustering. The 14.24% maximum drawdown indicates significant downside exposure that cannot be assessed without a larger trade distribution. Consequently, the performance metrics are statistically insignificant and should not inform capital allocation decisions. The immediate next step is to extend the backtesting horizon or adjust entry filters to generate a minimum of 50 trades for reliable confidence intervals.

ADDITIONAL METRICS

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