LATINOS TRADING

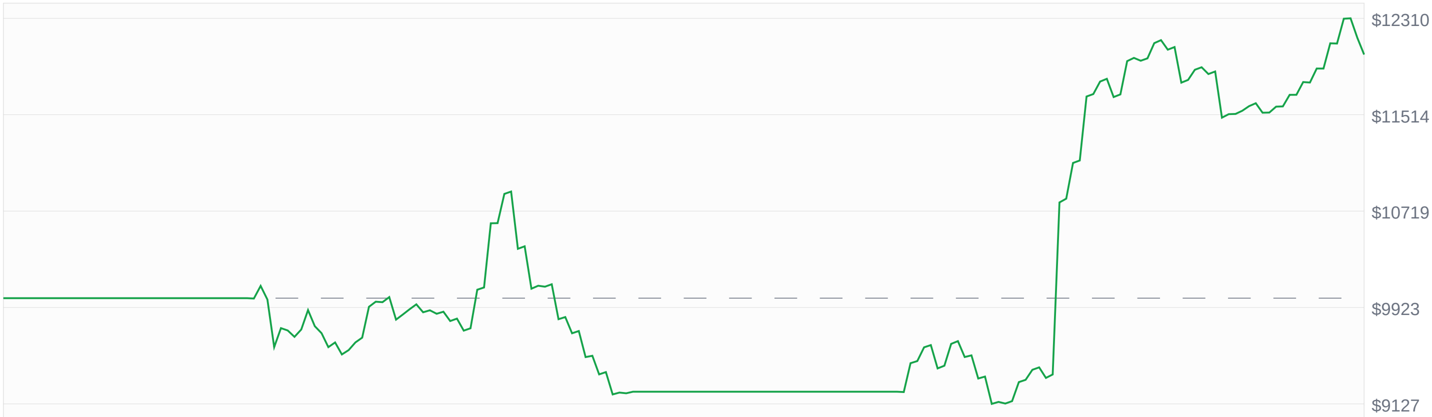
BACKTEST REPORT

Backtest #55046 · MSFT · EVO_EVOEVOEVOE_v2064

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 MSFT backtest for EVO_EVOEVOE_v2064 shows a 20.07% ROI, but the 50% win rate and only two trades indicate severe statistical insignificance. A Sharpe ratio of 1.06 is acceptable, yet the 14.24% maximum drawdown suggests high volatility risk with insufficient data to confirm robustness. The sample size is too small to validate the strategy's reliability or risk-adjusted performance under varying market regimes. Immediate next steps require expanding the historical lookback period to generate a statistically meaningful sample for proper validation.

ADDITIONAL METRICS

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