LATINOS TRADING

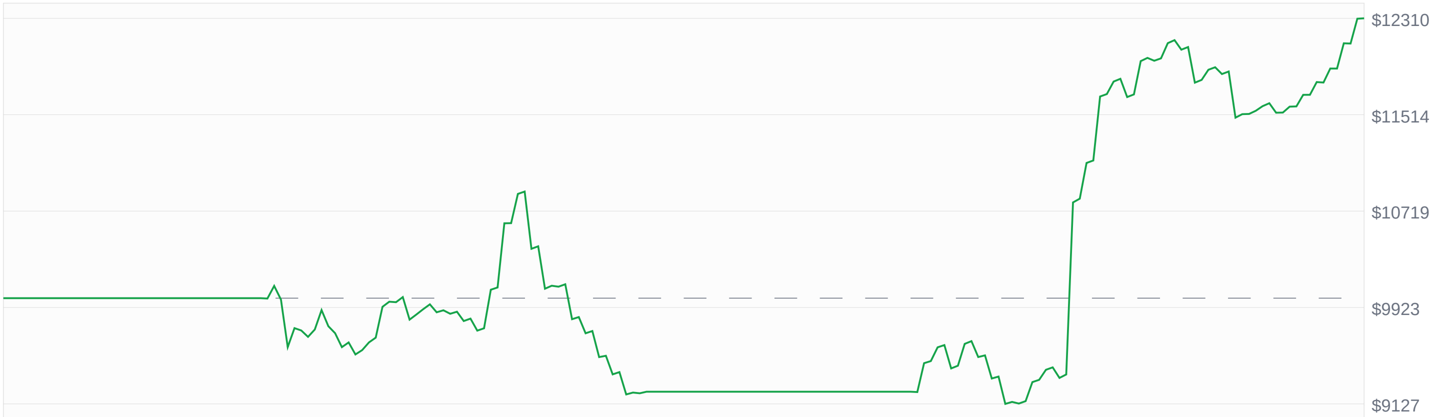
BACKTEST REPORT

Backtest #47348 · MSFT · EVO_EVOEVOEVOE_v628

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_v628 backtest on MSFT shows a 23% return with a 1.19 Sharpe, yet a mere two trades renders these metrics statistically insignificant. The 50% win rate and 14% drawdown offer no confidence that the strategy captures alpha rather than luck. Sample size is the critical flaw here, preventing any reliable risk assessment. Next, expand the test window or reduce trade frequency to generate enough data points for robust validation.

ADDITIONAL METRICS

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

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