LATINOS TRADING

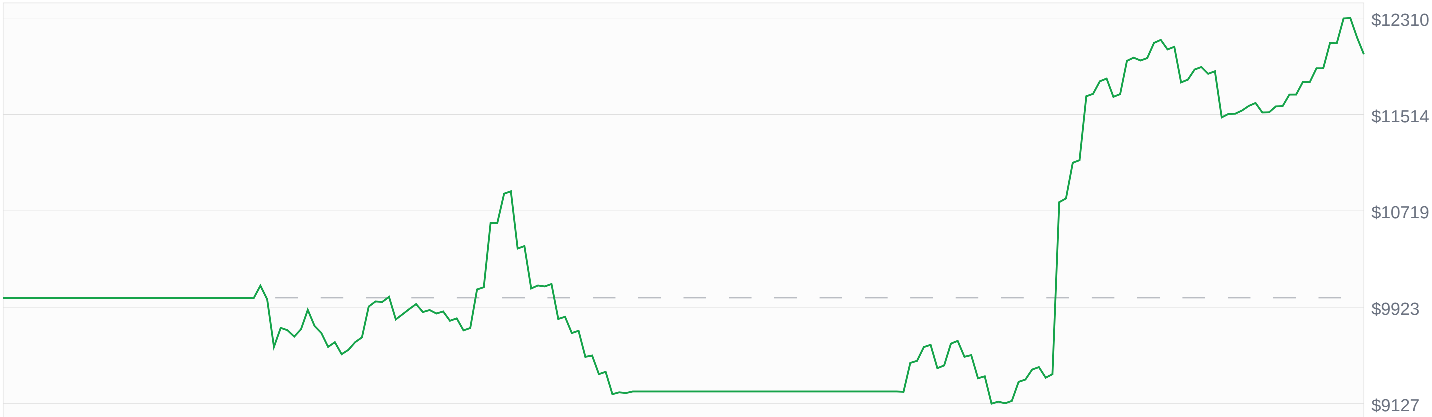
BACKTEST REPORT

Backtest #56174 · MSFT · EVO_EVOEVOEVOE_v779

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 EVO_EVOEVOEVOE_v779 backtest on MSFT shows a 20.07% return, but the statistical confidence is negligible due to only two trades. A 50% win rate with a 1.06 Sharpe ratio suggests the strategy is currently noise rather than an alpha signal. The 14.24% drawdown indicates significant downside risk that cannot be mitigated without more historical data. We must expand the sample size by running a longer backtest or adjusting parameters to validate robustness.

ADDITIONAL METRICS

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

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