LATINOS TRADING

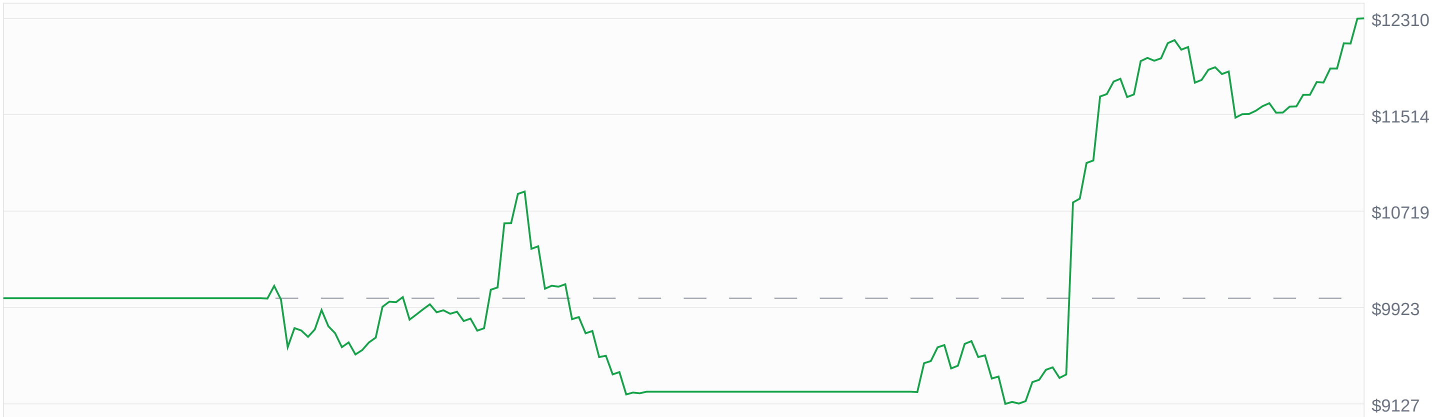
BACKTEST REPORT

Backtest #47352 · 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% ROI but suffers from severe underfitting due to only two trades, rendering the 1.19 Sharpe ratio statistically meaningless. A 50% win rate with such low frequency fails to confirm any genuine edge, and the 14.24% drawdown indicates high volatility exposure unsuitable for live deployment. Without a larger sample size, we cannot distinguish between random noise and a robust alpha signal in this Microsoft analysis. We must run a walk-forward optimization on at least 100 trades to validate performance before considering capital allocation.

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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