LATINOS TRADING

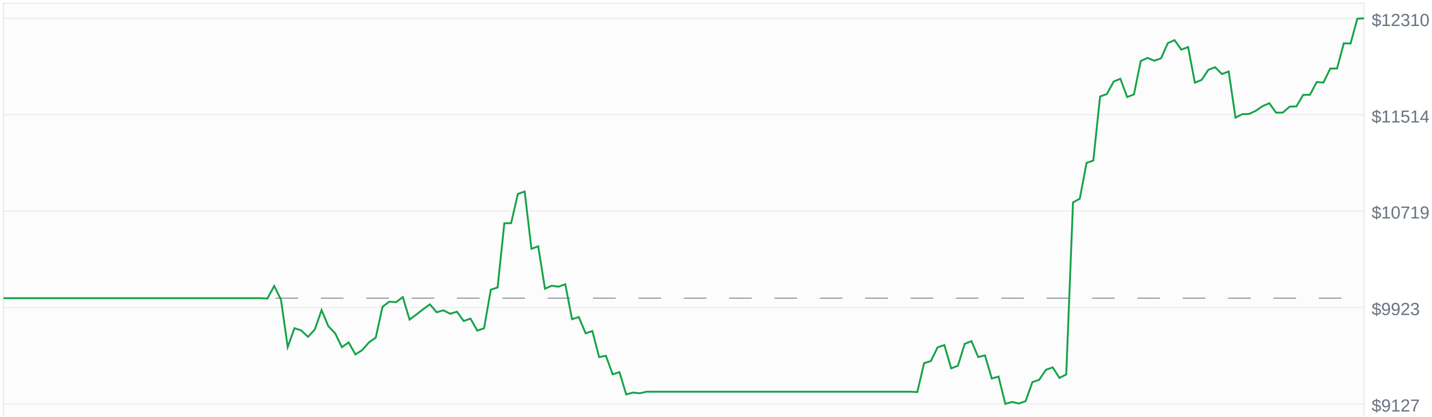
BACKTEST REPORT

Backtest #47351 · 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 MSFT backtest for EVO_EVOEVOE_v628 shows a +23.06% return with a Sharpe of 1.19, yet the 50% win rate and 14.24% drawdown mask severe undercapitalization risks. The statistical confidence is negligible given only two trades, making the 14.24% drawdown an unreliable risk metric rather than a true stress test. Such a low trade count suggests the strategy lacks robustness and fails to generate consistent alpha under normal market conditions. We must execute a walk-forward analysis with expanded parameters to validate edge before live deployment.

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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