LATINOS TRADING

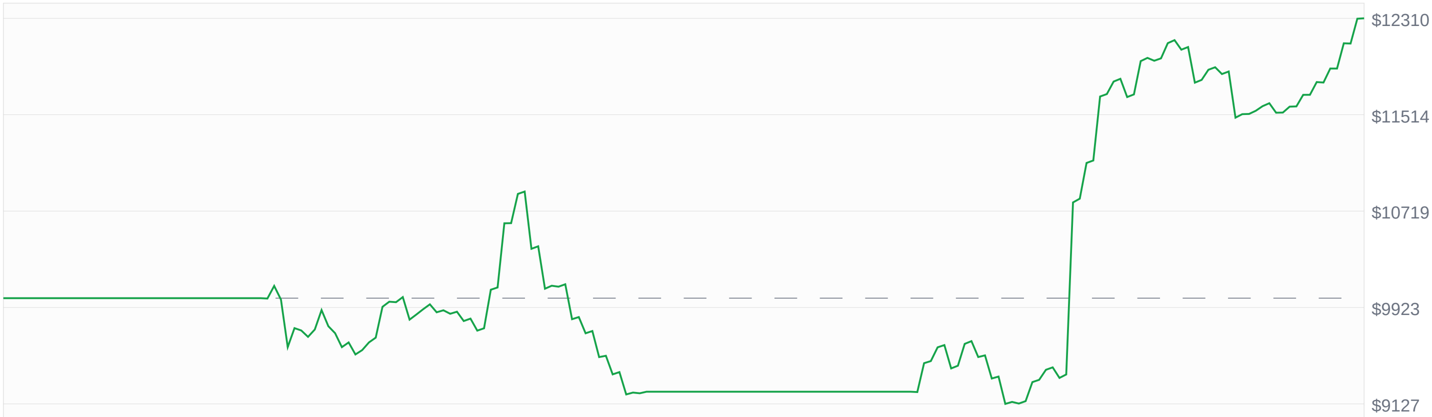
BACKTEST REPORT

Backtest #47181 · MSFT · EVO_EVOEVOEVOE_v592

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 backtest shows a 23% return on Microsoft, but the 14% drawdown and only two trades reveal extreme statistical noise rather than robust alpha. A Sharpe of 1.19 looks healthy until you realize the sample size is insufficient to confirm any meaningful edge or risk-adjusted performance. The strategy likely overfitted to a specific market microstructure that will not repeat at scale. Re-run the simulation with a wider parameter grid and longer historical window to validate if the setup survives out-of-sample testing. This is a hypothesis, not a signal.

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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