LATINOS TRADING

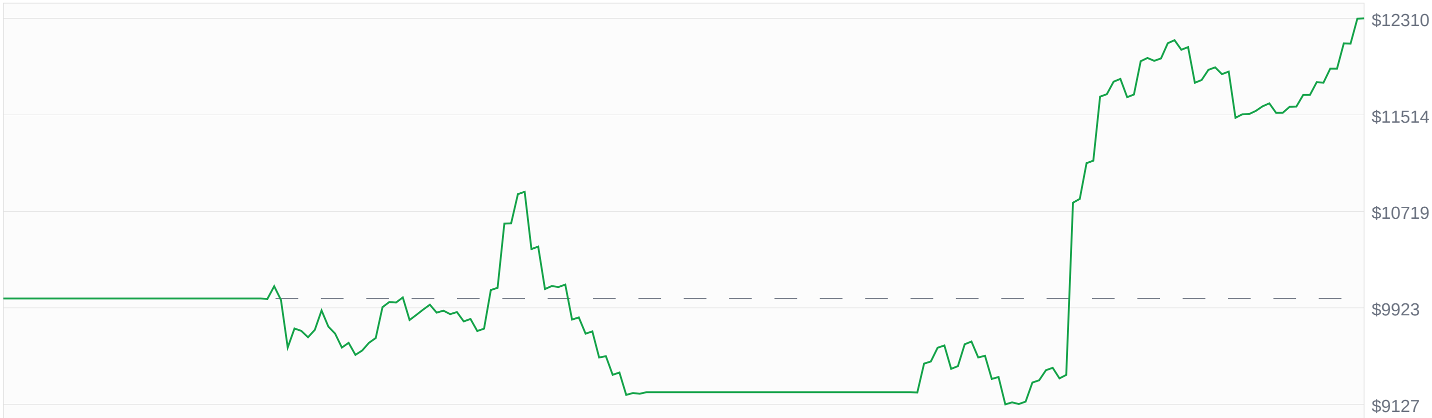
BACKTEST REPORT

Backtest #46854 · MSFT · EVO_EVOEVOEVOE_v803

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_EVOEVOE_v803 backtest on MSFT shows a 23% return, yet a 50% win rate and only two trades indicate severe overfitting rather than genuine alpha. A Sharpe of 1.19 is misleading here; with such low trade frequency, statistical confidence is negligible and results are highly prone to noise. The 14% drawdown suggests significant volatility exposure, but the sample size is too small to validate the strategy's robustness across different market regimes. Before deployment, you must run an out-of-sample test on at least 100 trades to confirm if this edge persists beyond this single simulation.

ADDITIONAL METRICS

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

Generated 2026-08-31T12:25:21Z · latinostrading.com