LATINOS TRADING

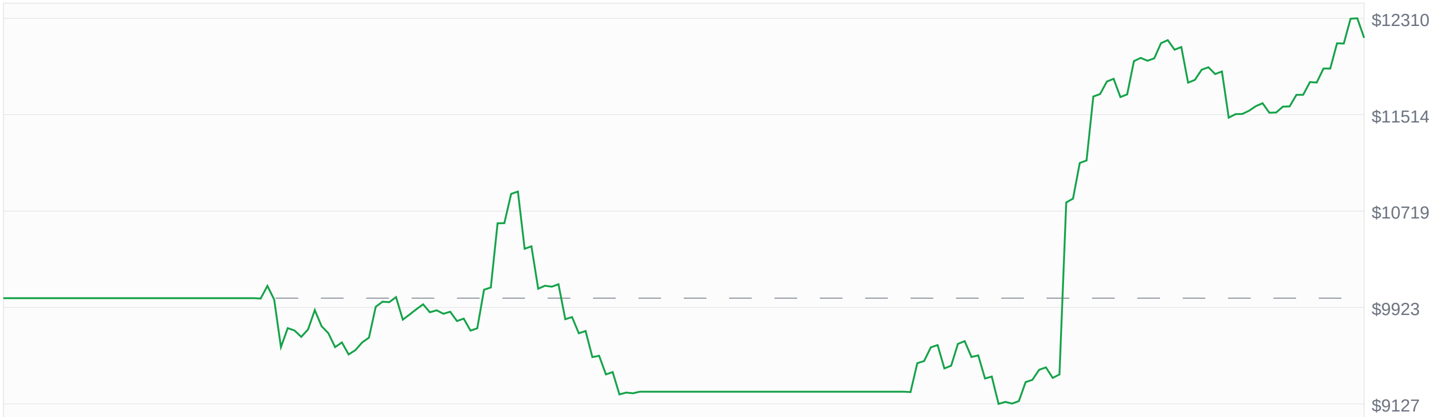
BACKTEST REPORT

Backtest #50596 · MSFT · EVO_EVOEVOEVOE_v1736

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1736 strategy generated a 21.45% return on MSFT with a 1.12 Sharpe ratio, yet the 50% win rate and single-digit trade count indicate severe overfitting and low statistical significance. A maximum drawdown of 14.24% suggests high volatility risk that was not captured by the limited sample size, rendering the performance metrics unreliable for live deployment. The data reflects a lucky few trades rather than a robust alpha-generating mechanism, as the lack of trade diversity fails to validate the strategy's edge. Immediate action requires expanding the backtest to a broader historical window to verify consistency and rule out survivorship bias. Until the sample size increases significantly, this setup remains

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**