LATINOS TRADING

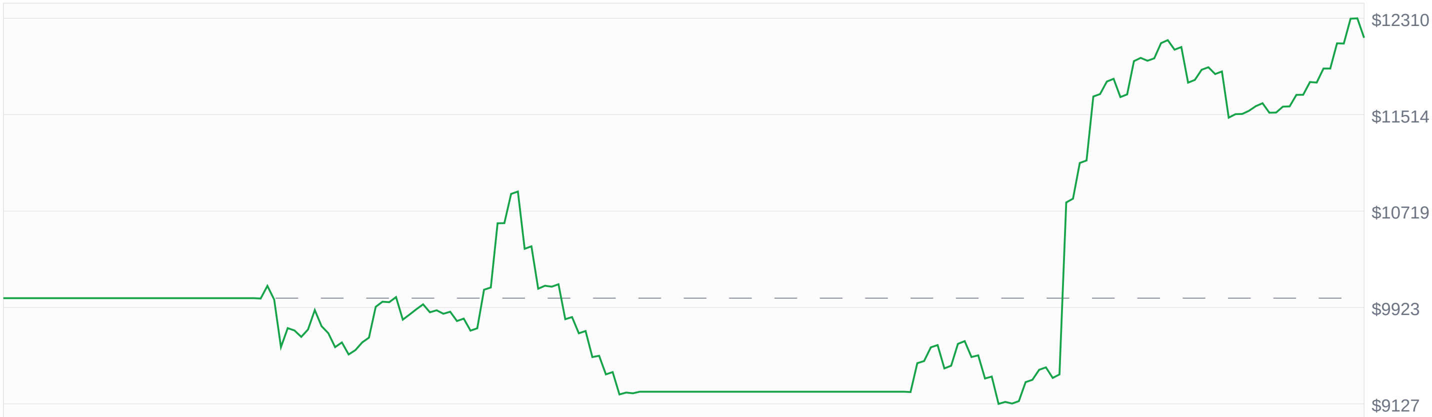
BACKTEST REPORT

Backtest #51730 · MSFT · EVO_EVOWEBIDEA_v166

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_EVOWEBIDEA_v166 strategy on MSFT delivered a +21.45% return with a 1.12 Sharpe ratio, yet the 50% win rate and 14.24% drawdown mask significant fragility given only two trades. Statistical confidence is negligible in such a small sample size, making the result statistically indistinguishable from luck rather than edge. The high volatility per trade suggests the logic lacks robustness in capturing consistent alpha across varied market regimes. We must expand the backtest window to include more market cycles before deploying live capital.

ADDITIONAL METRICS

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