# LATINOS TRADING

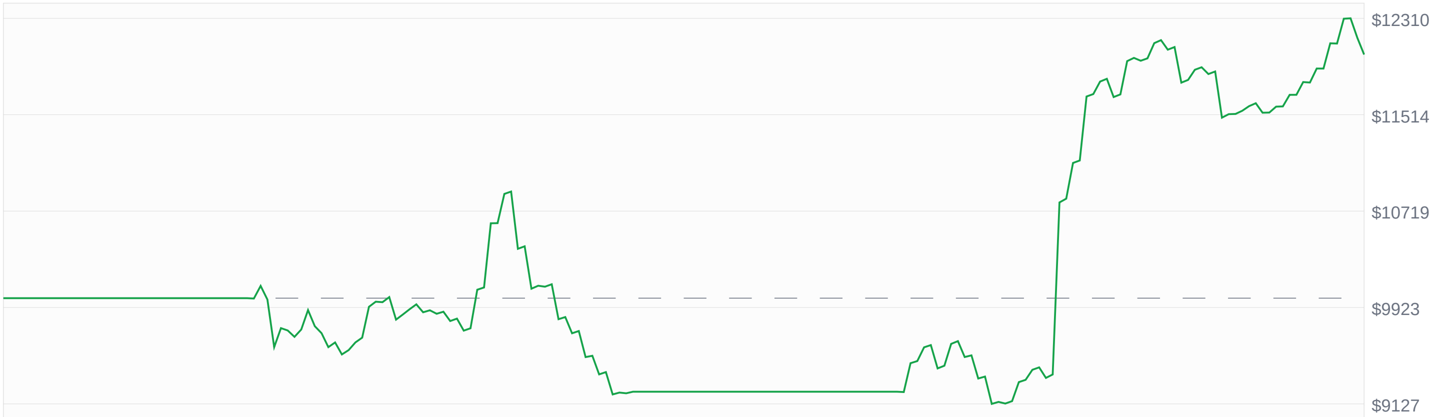
## BACKTEST REPORT

Backtest #56522 · MSFT · EVO_EVOWEBIDEA_v394

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +20.07% | 1.06 | 50.0% | -14.24% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The MSFT backtest for EVO_EVOWEBIDEA_v394 generated a +20.07% ROI, yet the strategy executed only two trades, rendering the 1.06 Sharpe ratio and 50% win rate statistically insignificant. The 14.24% maximum drawdown indicates high volatility exposure relative to the minimal sample size, suggesting the edge may be noise rather than signal. Consequently, the confidence in these results is critically low due to severe under-sampling and lack of statistical power. We must run a forward simulation with adjusted parameters to validate if the observed alpha is reproducible. Until the strategy demonstrates consistent performance across a larger trade history, no live deployment is advisable.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **20.07%** |
| Sortino Ratio | **0.98** |
| Turnover | **4.05x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12011.02** |

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