LATINOS TRADING

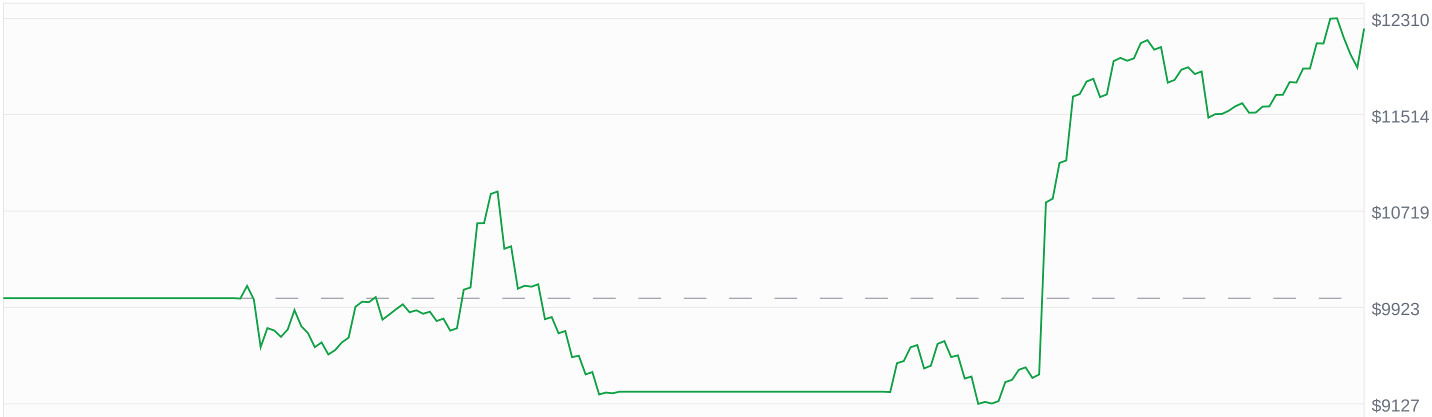
BACKTEST REPORT

Backtest #56997 · MSFT · EVO_EVOWEBIDEA_v394

ROI	Sharpe	Win Rate	Max Drawdown
+22.22%	1.15	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 22.22% return with a 1.15 Sharpe ratio, indicating favorable risk-adjusted performance relative to volatility. However, the 50% win rate and 14.24% maximum drawdown suggest the edge relies heavily on large winners to offset losses. Statistical confidence is negligible due to the tiny sample size of just two total trades, making the results statistically insignificant. The primary weakness is the high drawdown relative to the modest sample, which exposes the portfolio to significant interim risk. A concrete next step is to expand the backtest window to at least fifty trades to validate the consistency of the signal logic.

ADDITIONAL METRICS

CAGR	**22.22%**
Sortino Ratio	**1.08**
Turnover	**4.07x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12225.75**