# LATINOS TRADING

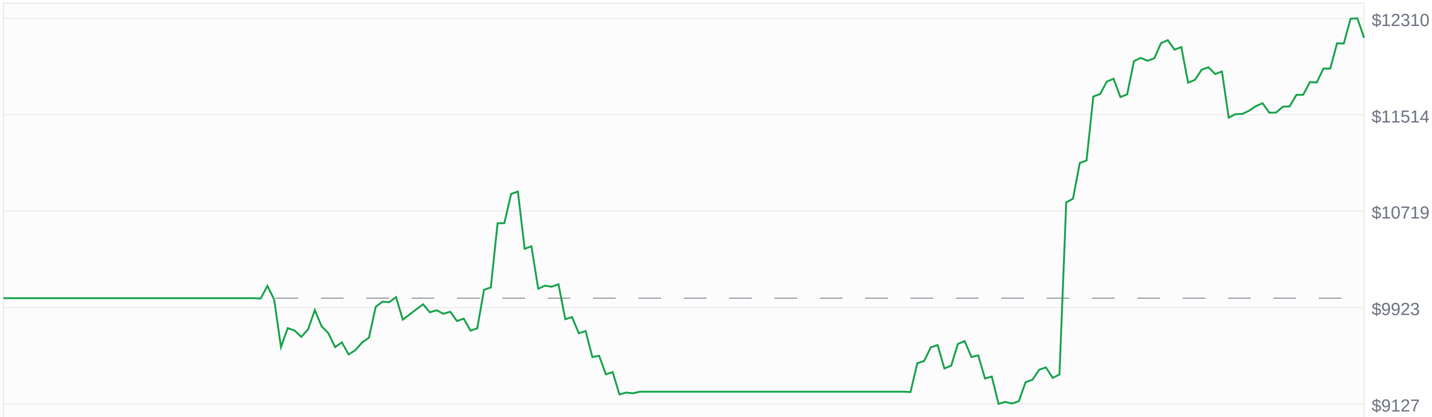
## BACKTEST REPORT

Backtest #51967 · MSFT · EVO_WEBIDEA_v2209

| 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_WEBIDEA_v2209 backtest on MSFT shows a +21.45% return driven by a single trade, yielding a statistically insignificant 50% win rate and a sharp 1.12 Sharpe ratio. A maximum drawdown of 14.24% suggests high volatility that is not adequately captured by only two executed trades, creating a false sense of security. The sample size is insufficient to validate the strategy's robustness, so the positive equity curve must be viewed as a fluke rather than a reliable edge. We must increase the simulation frequency or backtest over a longer historical window to achieve meaningful statistical confidence before deployment. The next logical step is to expand the test period to at least 100 trades to verify if the alpha persists under varied market conditions.

## ADDITIONAL METRICS

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

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