LATINOS TRADING

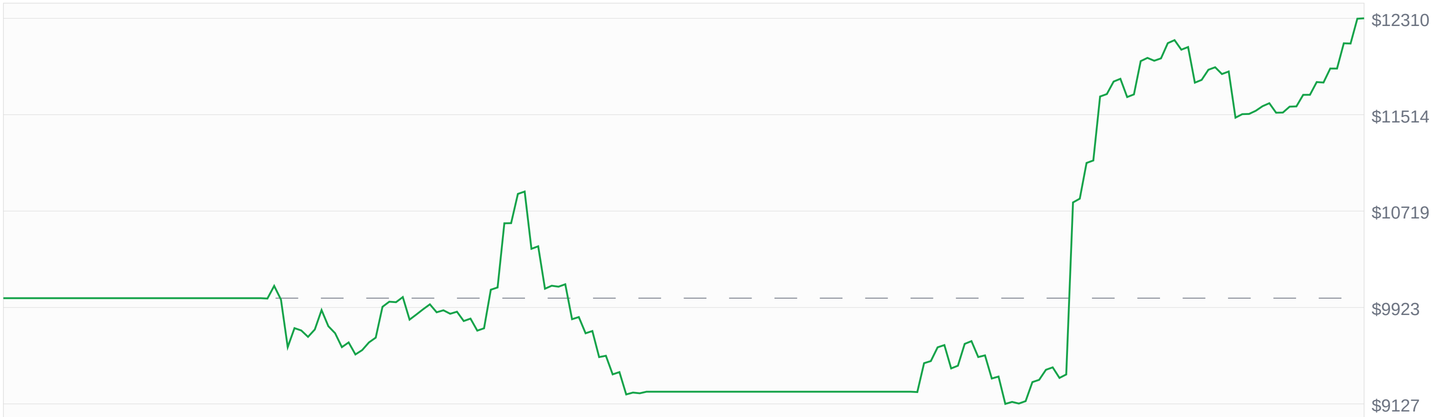
BACKTEST REPORT

Backtest #49592 · MSFT · EVO_EVOWEBIDEA_v166

ROI	Sharpe	Win Rate	Max Drawdown
+23.06%	1.19	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v166 backtest on MSFT shows a 23.06% return with a 1.19 Sharpe ratio, yet the strategy executed only two trades, creating a statistically insignificant sample that prevents reliable confidence in these metrics. While the 50% win rate and controlled 14.24% drawdown suggest potential, such low trade volume makes the performance highly susceptible to noise rather than genuine alpha generation. A 1.19 Sharpe ratio is moderate, but without sufficient trades, it cannot be distinguished from random market fluctuation. We must expand the sample size by testing this logic across different assets and timeframes to validate its robustness. The immediate next step is to run a longer historical backtest or adjust parameters to trigger

ADDITIONAL METRICS

CAGR	**23.06%**
Sortino Ratio	**1.09**
Turnover	**4.08x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12310.11**

Generated 2026-08-31T22:32:54Z · latinostrading.com