LATINOS TRADING

BACKTEST REPORT

Backtest #40980 · BWB · EVO_EVOEVOEVOE_v1704

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +12.63% ROI and 1.03 Sharpe ratio appear robust on the surface, but the 50.0% win rate over just two trades renders these metrics statistically insignificant. With only two executions, the 9.20% max drawdown lacks the sample size needed to validate true risk-adjusted performance or tail risk behavior. The strategy's edge is currently anecdotal rather than empirical, as the high final capital of $11266.05 offers no predictive power without a larger dataset. To establish statistical confidence, the next step is expanding the backtest window to include at least fifty trades across varying market regimes. This will reveal whether the signal logic holds up under volatility or if the results were merely a product of luck.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**

Generated 2026-09-01T08:29:34Z · latinostrading.com