LATINOS TRADING

BACKTEST REPORT

Backtest #41480 · BWB · EVO_EVOEVOEVOE_v2401

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 strategy generated a positive return of 12.63% with a Sharpe ratio of 1.03, indicating acceptable risk-adjusted performance on paper. However, the maximum drawdown of 9.20% is relatively high for such a short duration, suggesting significant volatility exposure. With only two total trades, the 50.0% win rate provides negligible statistical confidence to validate the edge. The sample size is far too small to distinguish skill from luck in this execution. We must extend the backtest period to at least 100 trades to establish robust statistical significance before considering deployment.

ADDITIONAL METRICS

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

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