LATINOS TRADING

BACKTEST REPORT

Backtest #45048 · BWB · EVO_EVOEVOEVOE_v2194

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 EVO_EVOEVOEVOE_v2194 strategy on BWB generated a +12.63% return with a 1.03 Sharpe ratio, yet the sample size of only two trades renders any statistical significance meaningless. While the 50.0% win rate and 9.20% maximum drawdown suggest balanced risk, the lack of trade frequency prevents reliable confidence intervals for future performance. Relying on this signal is premature because two data points cannot validate the robustness of the entry logic against market variance. The immediate next step is to expand the backtest window to capture at least 100 trades across varying market regimes. This approach will clarify whether the observed alpha is a genuine edge or a statistical outlier driven by noise.

ADDITIONAL METRICS

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

Generated 2026-09-01T15:37:36Z · latinostrading.com