

LATINOS TRADING

BACKTEST REPORT



Backtest #28060 · BWB · EVO_EVOEVOEVOE_v2080

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 10.84% return and 0.90 Sharpe look solid but rest on a dangerously thin sample of only three trades, rendering statistical confidence negligible. A 33.3% win rate with a 9.20% max drawdown suggests high variance, meaning the positive ROI is likely noise rather than edge. Without more data points, we cannot distinguish this strategy’s skill from random luck. We must run a larger backtest or forward test to validate the signal logic before any deployment. Until then, treat these results as purely exploratory and not indicative of future performance.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50