

LATINOS TRADING

BACKTEST REPORT



Backtest #29465 · BWB · EVO_EVOEVOEVOG_v501

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

This backtest exhibits severe overfitting risk with only three total trades, rendering the 33.3% win rate and 0.90 Sharpe ratio statistically insignificant. While the +10.84% ROI appears attractive, the 9.20% max drawdown suggests high volatility relative to the tiny sample size. You cannot trust these metrics for live deployment as they lack robustness against market regime shifts. The strategy needs rigorous validation across multiple market cycles to prove edge. Expand the sample to at least 100 trades before considering any allocation.

ADDITIONAL METRICS

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