LATINOS TRADING

BACKTEST REPORT

Backtest #36674 · BWB · EVO_EVOEVOEVOE_v1832

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 backtest shows a nominal gain of 12.63% with a Sharpe ratio of 1.03, yet the statistical validity is critically compromised by only two trades executed. A 50% win rate derived from this minimal sample size lacks any meaningful confidence interval, making the observed drawdown of 9.20% an unreliable risk metric rather than a true performance indicator. While the strategy logic appears sound in isolation, the data volume is insufficient to confirm edge or robustness against market variance. The immediate next step is to expand the backtest window or adjust parameters to generate a statistically significant number of trades before any live 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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