

LATINOS TRADING

BACKTEST REPORT



Backtest #38674 · BWB · EVO_EVOEVOEVOE_v841

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 +12.63% ROI and 1.03 Sharpe ratio suggest a profitable setup, but the 50.0% win rate and 9.20% max drawdown reveal poor risk control. With only two total trades, the statistical confidence is essentially zero, rendering the performance metrics meaningless for validation. This tiny sample size prevents any reliable assessment of the strategy's true edge or stability. You must run a much larger backtest across multiple market cycles before deploying this strategy.

ADDITIONAL METRICS

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