LATINOS TRADING

BACKTEST REPORT

Backtest #41102 · BWB · EVO_EVOEVOEVOE_v1925

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 strategy generated a modest 12.63% return with a Sharpe ratio of 1.03, indicating acceptable risk-adjusted performance on paper. However, the 50% win rate and 9.20% maximum drawdown suggest significant volatility and lack of consistent edge in execution. Statistical confidence is negligible due to the extremely small sample size of only two trades, making results highly susceptible to random variance. This limited data precludes any meaningful assessment of the strategy's robustness or predictive power in live markets. The immediate next step is to extend the backtesting period to a minimum of one hundred trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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