LATINOS TRADING

BACKTEST REPORT

Backtest #45040 · BWB · EVO_EVOEVOEVOE_v2223

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 +12.63% ROI with a 1.03 Sharpe ratio, indicating acceptable risk-adjusted returns. However, the 50% win rate and 9.20% max drawdown suggest fragile edge consistency. With only two total trades, statistical confidence is negligible due to insufficient sample size. The primary failure is the lack of robustness in signal validation. Increase the backtest window to at least one hundred trades to establish meaningful statistical significance before considering 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**