

LATINOS TRADING

BACKTEST REPORT



Backtest #45469 · BWB · EVO_EVOEVOEVOE_v585

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 Sharpe ratio of 1.03, but the 50.0% win rate and 9.20% max drawdown highlight inconsistent execution. With only two total trades, the statistical confidence is negligible, making current performance metrics statistically insignificant. The primary weakness is the lack of data to validate risk management or signal accuracy over market cycles. A concrete next step is to extend the backtesting period to capture at least one hundred trades 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