LATINOS TRADING

BACKTEST REPORT

Backtest #45578 · BWB · EVO_GG1RSISNIP_v445

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 look deceptively strong, but they are statistically meaningless with only two trades. A 50% win rate offers no edge, and the 9.20% drawdown is excessive for such a small sample. You cannot trust this backtest because the confidence interval is too wide to rule out pure luck. Stop optimizing parameters on this tiny dataset and instead run a Monte Carlo simulation with at least 500 trades to establish a real performance baseline.

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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