

LATINOS TRADING

BACKTEST REPORT



Backtest #41105 · BWB · EVO_EVOEVOEVOE_v2388

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 percent return with a Sharpe ratio of 1.03, indicating acceptable risk-adjusted performance. However, the 50 percent win rate and 9.20 percent drawdown suggest inconsistent edge capture. Statistical confidence is virtually nonexistent given only two total trades. The sample size is far too small to validate any meaningful alpha or reliability. Run a 100-trade backtest across multiple market regimes to establish robustness before any further evaluation.

ADDITIONAL METRICS

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