LATINOS TRADING

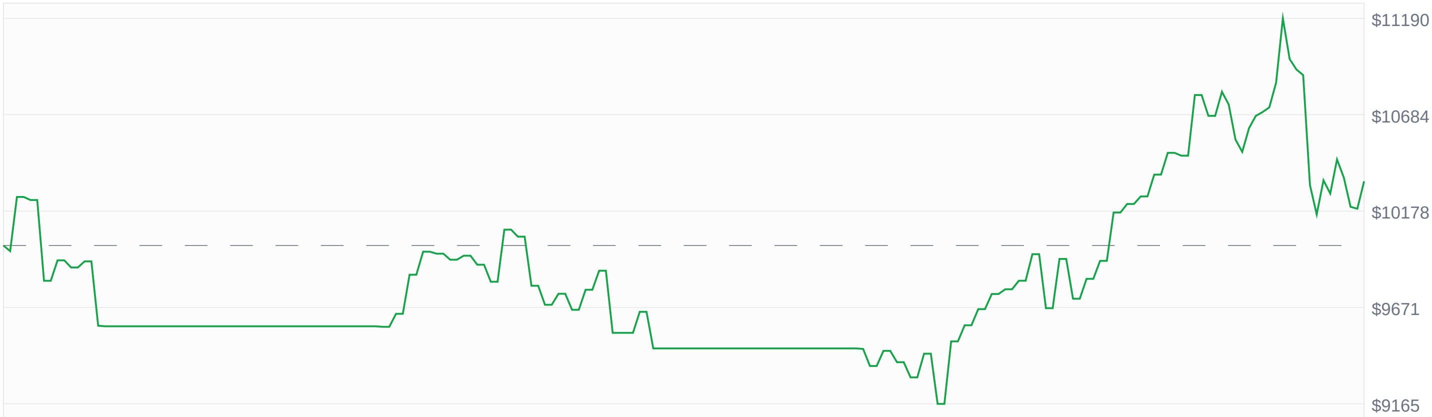
BACKTEST REPORT

Backtest #22885 · BWB · EVO_EVOEVOGG1R_v1657

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +3.31% return is statistically meaningless given the n=3 trade sample, rendering the 33.3% win rate and 0.33 Sharpe ratio unreliable indicators of edge. A 9.71% drawdown on such a small portfolio suggests excessive risk per unit of alpha, likely driven by high position sizing rather than strategy robustness. The lack of statistical significance prevents any confident assertion that the signal generator possesses predictive power over random noise. We must expand the backtest window to include at least 50-100 trades to establish a valid confidence interval for performance metrics. Until then, treat these results as exploratory noise and do not allocate capital based on this limited dataset.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**

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