LATINOS TRADING

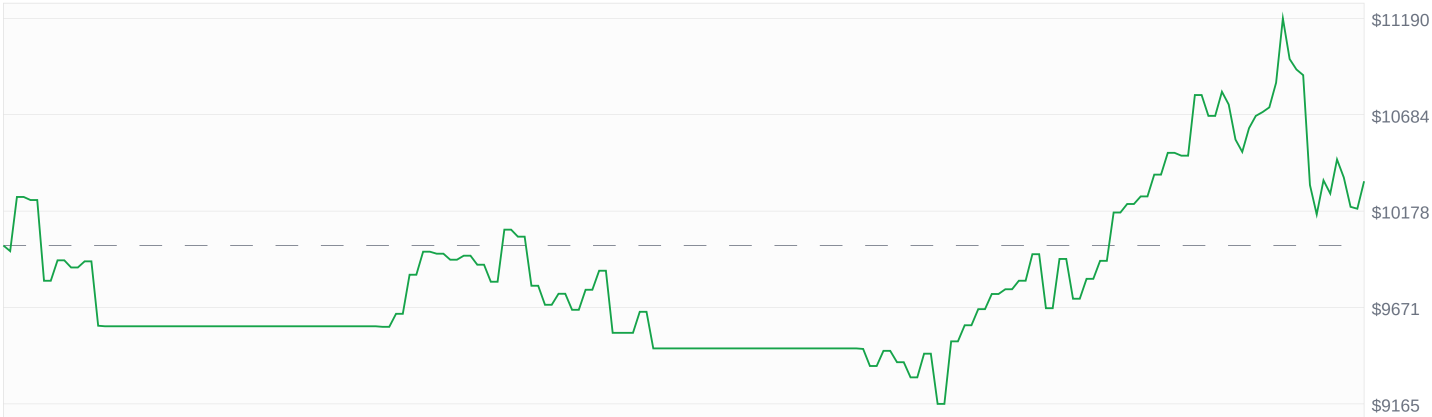
BACKTEST REPORT

Backtest #23553 · BWB · EVO_EVOEVOEVOE_v1800

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 strategy generated a modest 3.31% ROI, but the Sharpe ratio of 0.33 indicates poor risk-adjusted performance relative to the 9.71% drawdown. A win rate of 33.3% across only three trades offers no statistical confidence in the edge, rendering the results indistinguishable from random noise. The sample size is critically insufficient to validate the signal logic or predict future reliability. The drawdown significantly outweighs the return, highlighting the vulnerability of low-frequency systems to adverse price movements. Expand the backtest window to include at least 50 trades to establish statistical significance before considering any deployment.

ADDITIONAL METRICS

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

Generated 2026-08-14T08:53:59Z · latinostrading.com