LATINOS TRADING

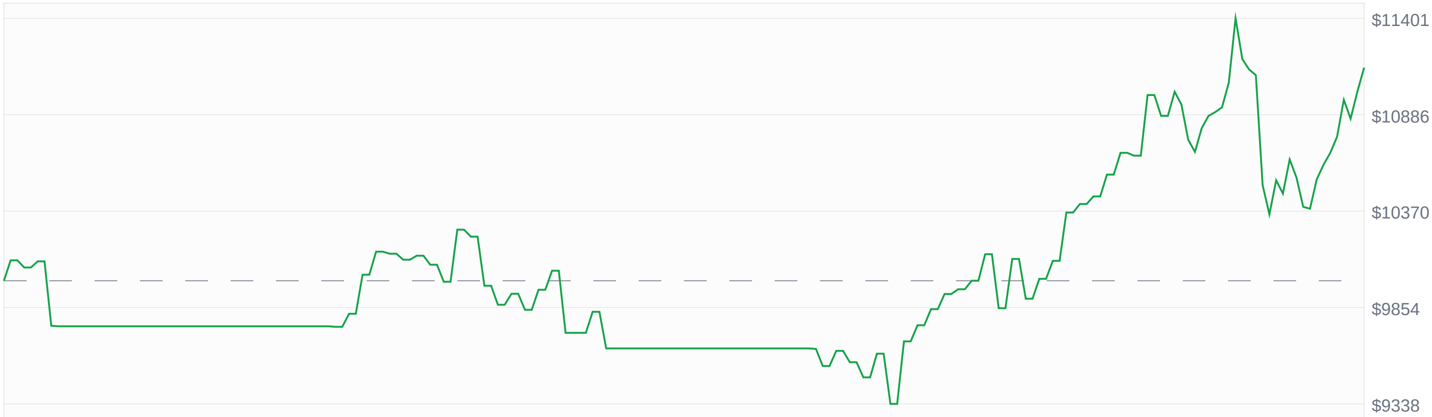
BACKTEST REPORT

Backtest #27865 · BWB · EVO_EVOEVOEVOE_v669

ROI	Sharpe	Win Rate	Max Drawdown
+11.34%	0.93	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated an 11.34% return with a Sharpe ratio of 0.93, yet the sample size is critically low with only three trades executed. A win rate of 33.3% suggests reliance on large winners, which is statistically unconvincing for institutional deployment. Risk management appears adequate given the 9.20% max drawdown, but the lack of statistical significance renders these results anecdotal rather than actionable. The capital growth to $11,137.83 is notable but insufficient to validate the alpha signal over noise. Next, re-run the simulation with a larger historical window to achieve statistical confidence before considering live deployment.

ADDITIONAL METRICS

CAGR	**11.34%**
Sortino Ratio	**0.72**
Turnover	**5.99x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11137.83**