LATINOS TRADING

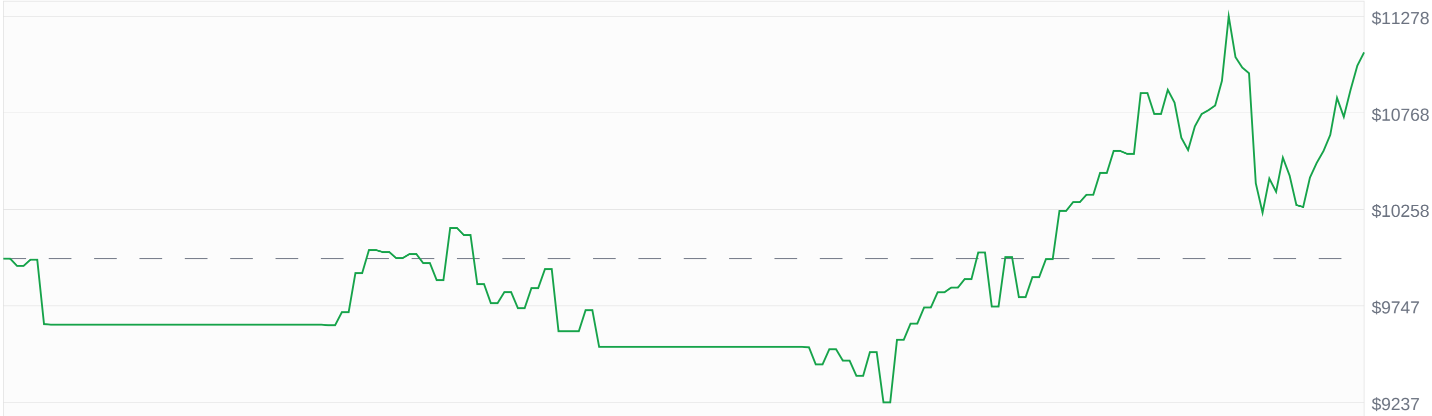
BACKTEST REPORT

Backtest #28073 · BWB · EVO_EVOEVOEVOE_v2086

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved a modest 10.84% ROI with a 0.90 Sharpe ratio, yet the sample size of only three trades renders results statistically insignificant and highly unreliable. The 33.3% win rate paired with a 9.20% maximum drawdown indicates high volatility relative to the small number of opportunities captured. This limited data points to overfitting risks rather than a robust edge, as the outcome is likely driven by specific market conditions rather than repeatable alpha. To validate the approach, you must expand the backtest window significantly to increase sample diversity and reduce variance. This ensures the observed performance reflects genuine predictive power rather than random noise.

ADDITIONAL METRICS

CAGR	**10.84%**
Sortino Ratio	**0.69**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11087.50**

Generated 2026-08-14T08:45:39Z · latinostrading.com