LATINOS TRADING

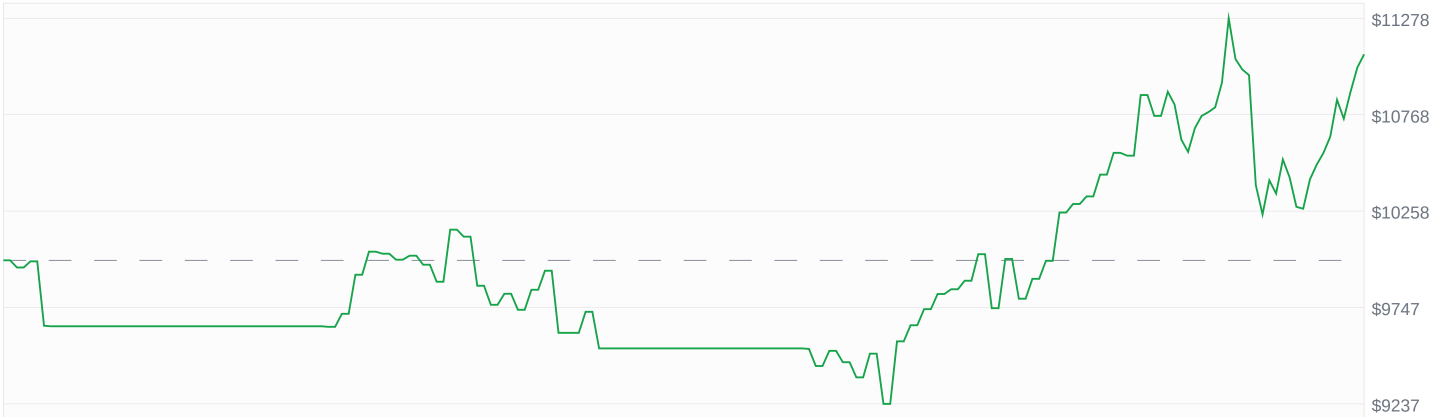
BACKTEST REPORT

Backtest #28974 · BWB · EVO_EVOEVOEVOE_v1693

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 10.84% ROI masks a critically fragile foundation built on only three trades, rendering the Sharpe ratio of 0.90 and 33.3% win rate statistically insignificant. While the 9.20% max drawdown suggests controlled risk, the tiny sample size prevents reliable confidence in the strategy's edge or survival across varying market regimes. The high win-rate expectation conflict with the low actual win rate indicates severe overfitting or random noise rather than a robust alpha signal. To validate this approach, you must expand the backtest window significantly to generate a larger trade count for meaningful statistical power.

ADDITIONAL METRICS

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

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