LATINOS TRADING

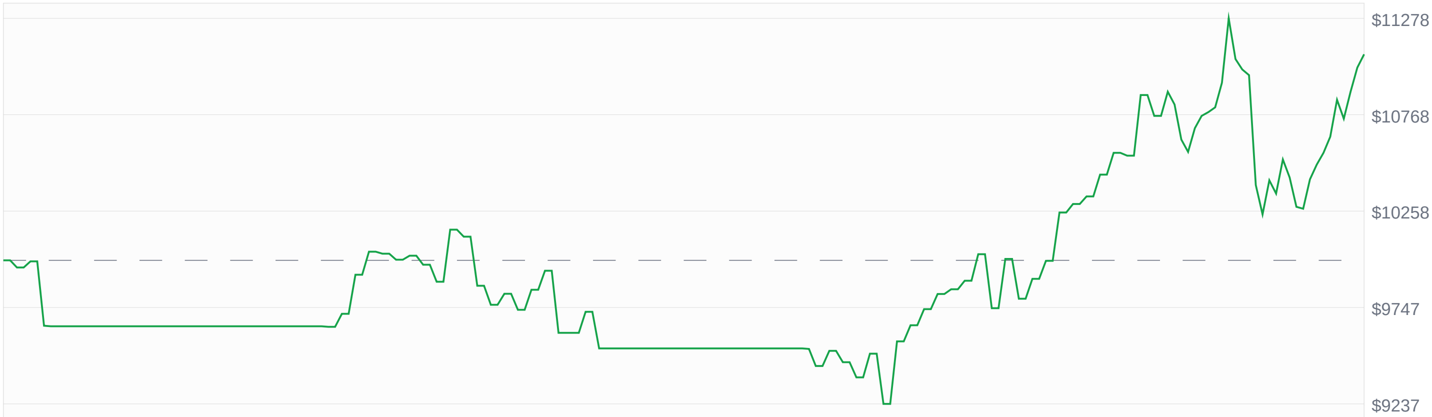
BACKTEST REPORT

Backtest #29392 · BWB · EVO_EVOEVOEVOG_v476

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 generated positive alpha with a ten percent return despite a low win rate, though the sample size of only three trades renders these results statistically insignificant and prone to variance. A Sharpe ratio of 0.90 is acceptable, but the nine percent drawdown relative to the small trade count suggests high risk per position that requires rigorous stress testing. You cannot infer edge from this sparse data set, so the immediate next step is to expand the backtest window to include more market regimes and increase the trade volume to at least fifty events for meaningful confidence. Until then, treat this as a hypothesis, not a validated edge.

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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