LATINOS TRADING

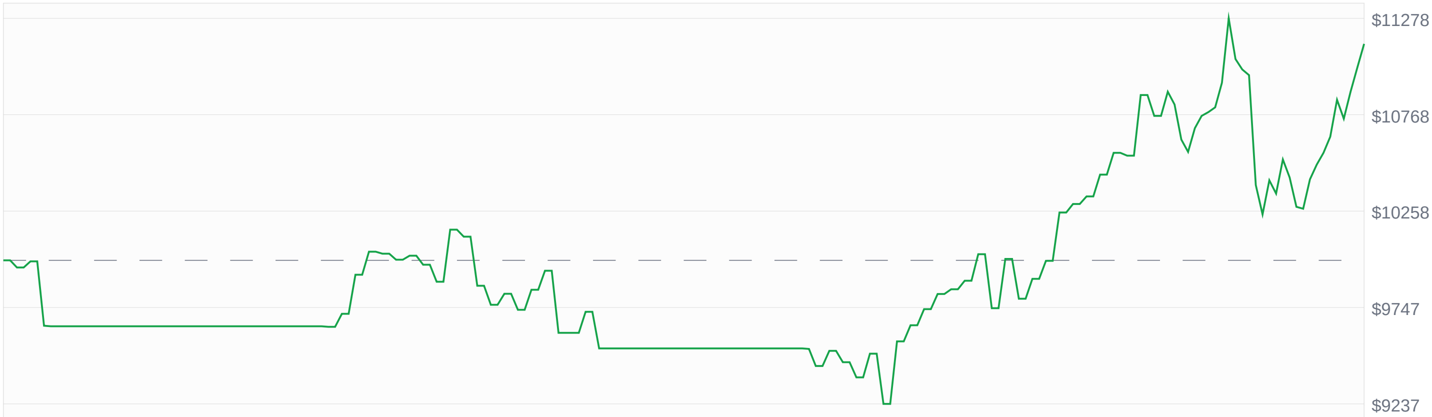
BACKTEST REPORT

Backtest #29568 · BWB · EVO_EVOEVOEVOE_v810

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 11.39% return with a 0.94 Sharpe ratio is compelling, yet the 33.3% win rate and 9.20% drawdown reveal a strategy reliant on few, high-impact trades rather than consistent execution. A sample size of only three trades provides insufficient statistical confidence to validate the underlying edge, making the results highly susceptible to variance and overfitting. While the risk-adjusted metrics look attractive on paper, the low frequency of signals prevents robust evaluation of performance across different market regimes. To establish true reliability, the strategy must undergo rigorous out-of-sample testing with significantly higher trade volumes. This expansion is the critical next step to determine if the observed alpha is persistent or

ADDITIONAL METRICS

CAGR	**11.39%**
Sortino Ratio	**0.72**
Turnover	**5.95x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11142.66**

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