LATINOS TRADING

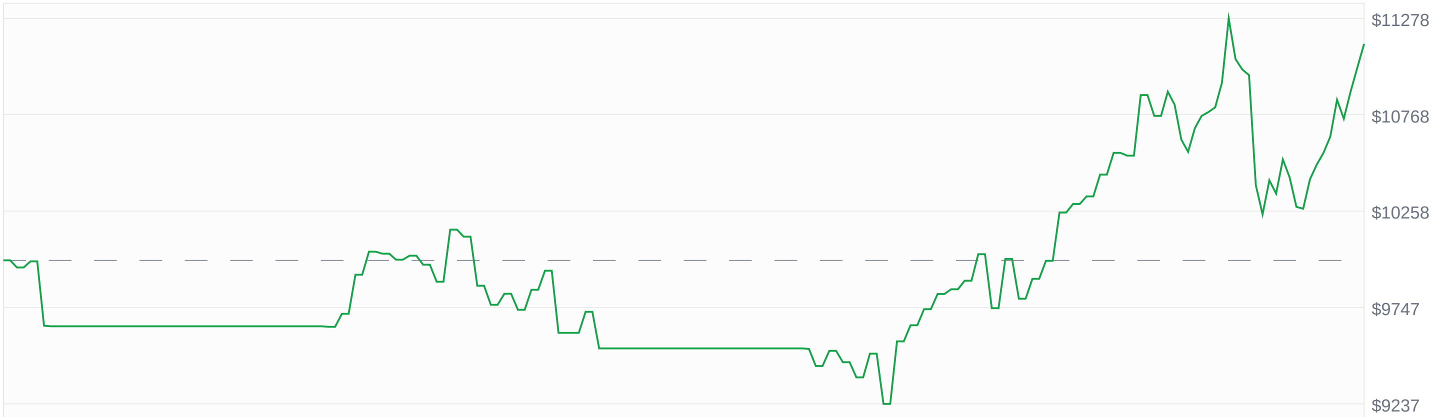
BACKTEST REPORT

Backtest #29608 · BWB · EVO_EVOEVOEVOE_v560

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

This backtest shows a positive ROI of 11.39% with a Sharpe of 0.94, but the statistical validity is severely compromised by a sample size of only three trades. A 33.3% win rate suggests reliance on large winners to offset frequent losses, which is risky and likely unsustainable. The 9.20% max drawdown is manageable, yet the low trade count prevents meaningful evaluation of strategy robustness or market regime adaptability. You cannot trust these metrics for live deployment without significantly more data points to establish statistical significance. The immediate next step is to expand the backtest period and instrument universe to generate a larger, more reliable dataset for validation.

ADDITIONAL METRICS

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