LATINOS TRADING

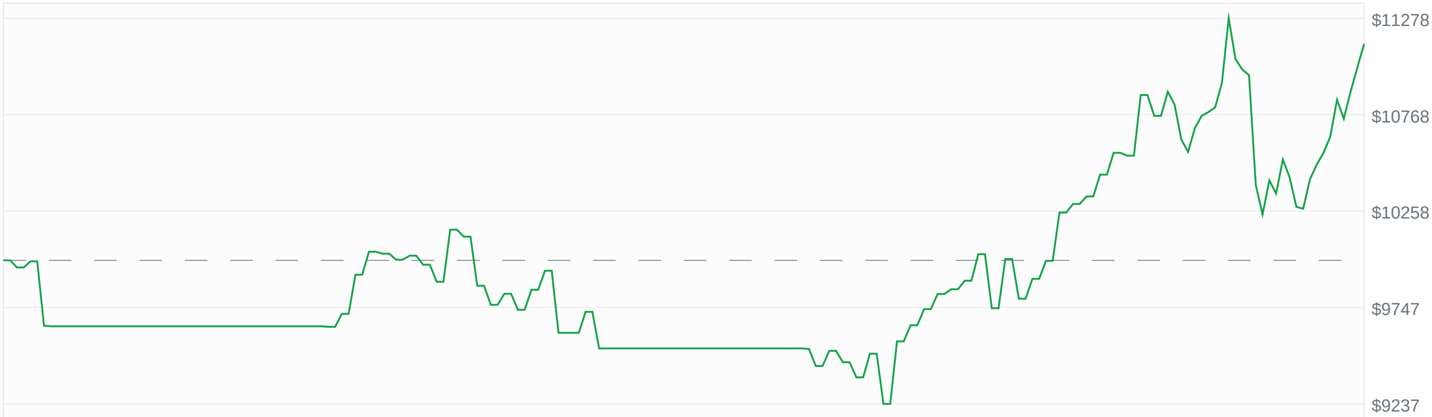
BACKTEST REPORT

Backtest #29780 · BWB · EVO_EVOEVOEVOE_v2040

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 strategy yielded an 11.39% return with a 9.20% drawdown, but the Sharpe ratio of 0.94 and 33.3% win rate are undermined by a critically small sample of only three trades. This limited data set lacks the statistical power to confirm edge, making performance metrics highly susceptible to outlier variance rather than signal reliability. Risk-adjusted returns appear deceptively strong due to the small denominator, masking potential fragility in market regime shifts. Immediate next steps must involve expanding the backtest window to capture diverse market conditions and increase trade frequency for robust validation. Until the sample size grows, treat these results as a preliminary hypothesis rather than a validated alpha source.

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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