LATINOS TRADING

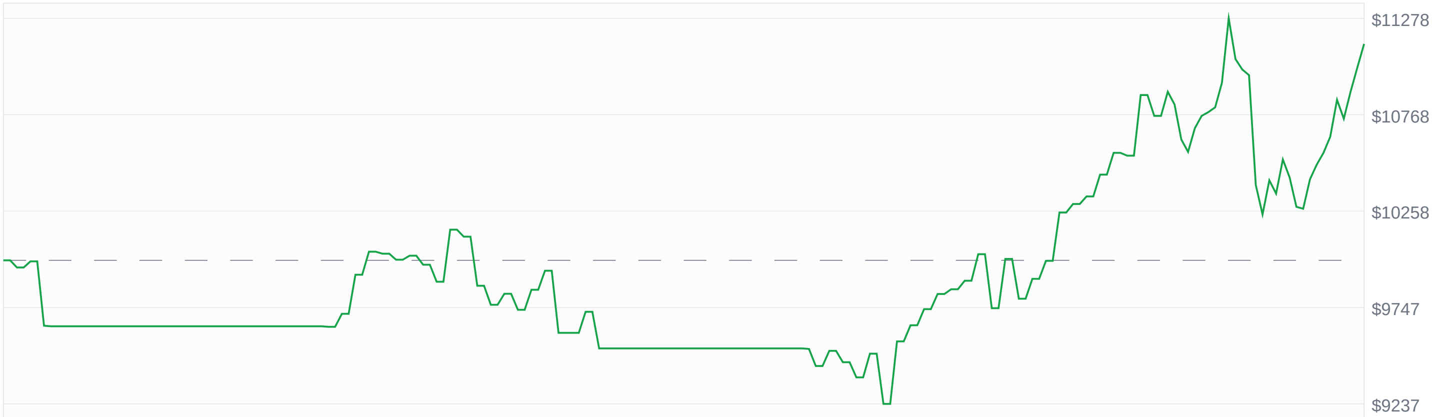
BACKTEST REPORT

Backtest #29800 · BWB · EVO_EVOEVOEVOE_v595

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 generated an 11.39% return with a respectable 0.94 Sharpe ratio, but the win rate of 33.3% over only three trades lacks statistical significance. High reliance on a single large winner masks the fragility of the signal, making the 9.20% drawdown a poor proxy for true risk. The sample size is far too small to claim alpha, as random chance easily explains such concentrated outcomes. We must expand the backtest period to include at least fifty trades to verify consistency and reduce variance noise.

ADDITIONAL METRICS

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