LATINOS TRADING

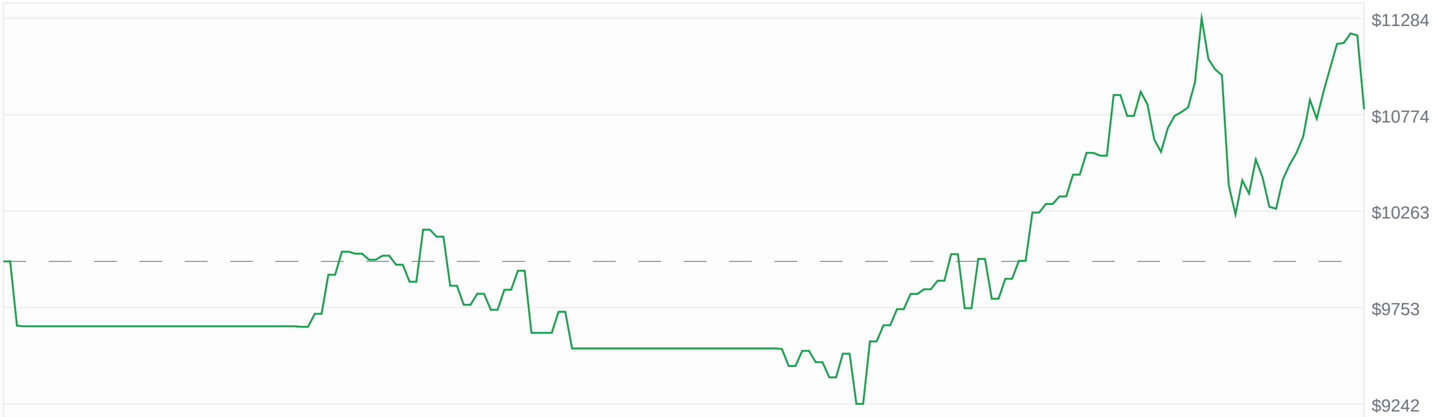
BACKTEST REPORT

Backtest #33758 · BWB · EVO_EVOEVOEVOE_v601

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v601 strategy generated a marginal 7.99% ROI on BWB, yet its statistical validity is critically compromised by a sample size of only three trades. A 33.3% win rate paired with a low Sharpe ratio of 0.68 suggests the returns were likely noise rather than a robust alpha signal. The 9.20% maximum drawdown further indicates that a single adverse move could significantly erode capital, confirming the high risk-to-reward profile. Given the insufficient data points, no meaningful confidence interval can be established to justify live deployment. The immediate next step is to expand the backtest horizon to at least 100 trades to validate whether this performance is reproducible or a statistical fluke.

ADDITIONAL METRICS

CAGR	**7.99%**
Sortino Ratio	**0.51**
Turnover	**5.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10802.49**

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