LATINOS TRADING

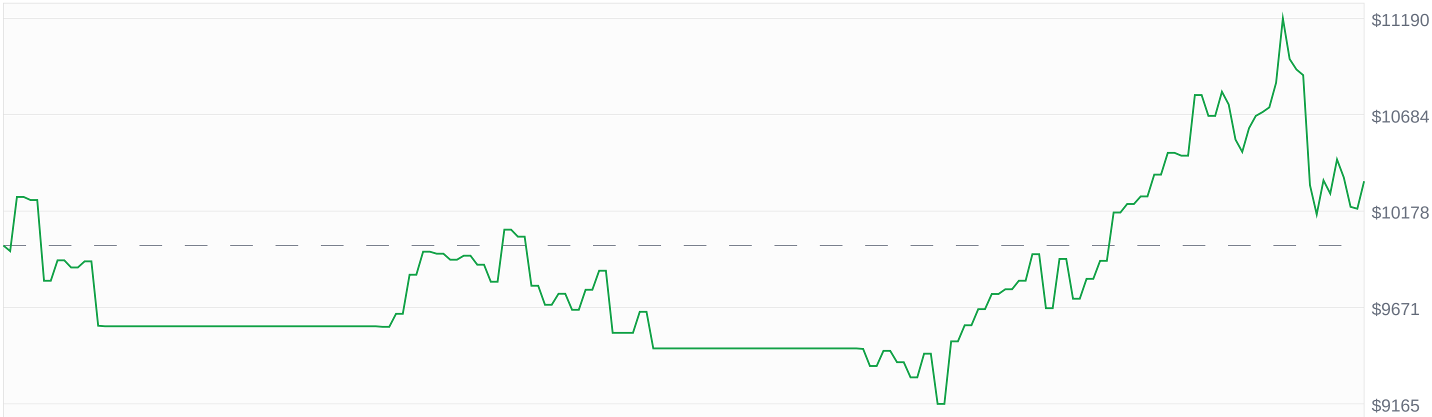
BACKTEST REPORT

Backtest #7650 · BWB · EVO_EVOEVOEVOE_v1745

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy’s low win rate and high drawdown relative to the modest 3.31% ROI indicate poor risk-adjusted performance despite the positive return. A Sharpe ratio of 0.33 suggests the risk taken is not adequately compensated, while the tiny sample size of three trades renders statistical confidence negligible. The 9.71% max drawdown is disproportionately large for the gains realized, signaling significant volatility exposure without corresponding reward. This result is likely due to random noise rather than a robust edge, given the insufficient trade count. Conduct a larger backtest with at least fifty trades to verify if the signal logic holds up under more extensive historical data.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$10334.44

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