LATINOS TRADING

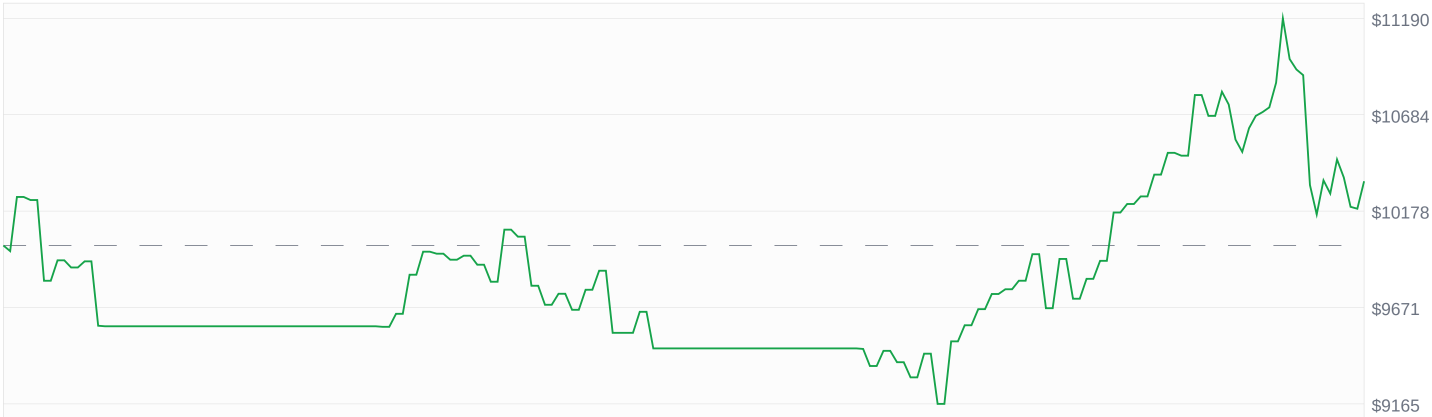
BACKTEST REPORT

Backtest #22850 · BWB · EVO_GG1RSISNIP_v1584

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 generated a modest 3.31% ROI with a high 9.71% drawdown, indicating poor risk-adjusted performance relative to the Sharpe ratio of 0.33. A win rate of only 33.3% across just three trades renders the results statistically insignificant and highly susceptible to variance. This sample size offers no confidence in the strategy's edge, suggesting the returns are likely noise rather than alpha. Further optimization is required to validate the signal logic before considering live deployment. Focus on increasing trade frequency to establish a meaningful historical baseline.

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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