LATINOS TRADING

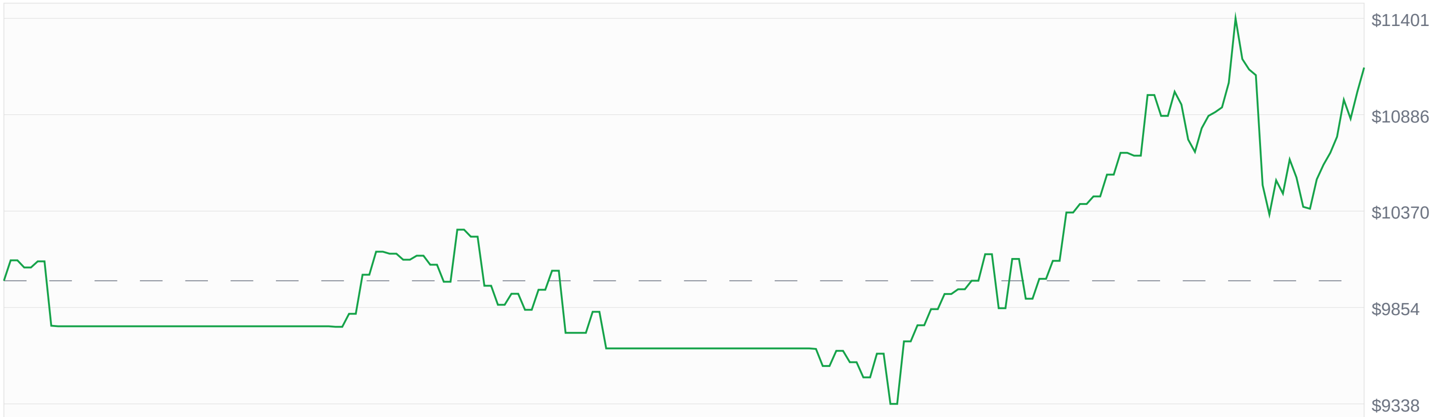
BACKTEST REPORT

Backtest #27869 · BWB · EVO_GG1RSISNIP_v915

ROI	Sharpe	Win Rate	Max Drawdown
+11.34%	0.93	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +11.34% ROI masks a critically fragile sample: three trades cannot support statistical inference, making the 33.3% win rate meaningless. While the Sharpe ratio of 0.93 and 9.20% drawdown appear reasonable, they are artifacts of a tiny dataset that likely overfits recent price action. The strategy's low win rate demands a high reward-to-risk ratio, which this sample cannot validate reliably. Run a walk-forward optimization with a larger out-of-sample period to confirm whether the edge persists beyond random noise.

ADDITIONAL METRICS

CAGR	**11.34%**
Sortino Ratio	**0.72**
Turnover	**5.99x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11137.83**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.