LATINOS TRADING

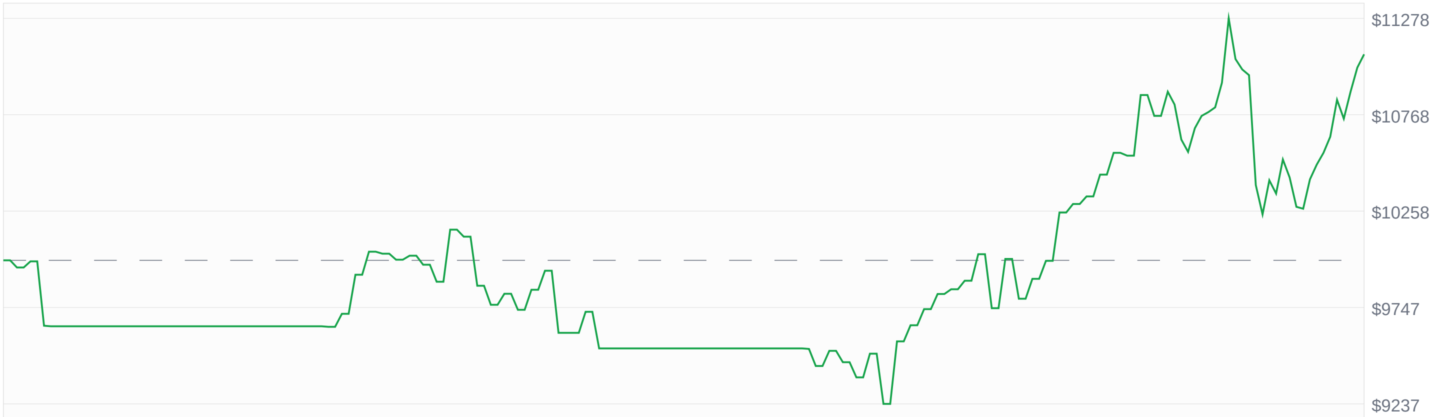
BACKTEST REPORT

Backtest #28160 · BWB · EVO_GG1RSISNIP_v414

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The +10.84% ROI and 0.90 Sharpe ratio look promising on paper, but the sample size of only three trades renders these statistics statistically insignificant and highly unreliable for any institutional decision-making. The low 33.3% win rate indicates the strategy relies on massive outlier wins, a fragile profile that is prone to rapid decay under live market conditions. With a 9.20% max drawdown, the risk-adjusted return is mediocre, and the lack of data prevents any assessment of robustness or tail risk. You need to expand the backtest period significantly to generate at least 100-200 trades to establish a valid confidence interval for the strategy's edge. Until the dataset is larger, this result should be treated as an intriguing hypothesis

ADDITIONAL METRICS

CAGR	**10.84%**
Sortino Ratio	**0.69**
Turnover	**5.94x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11087.50**

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