LATINOS TRADING

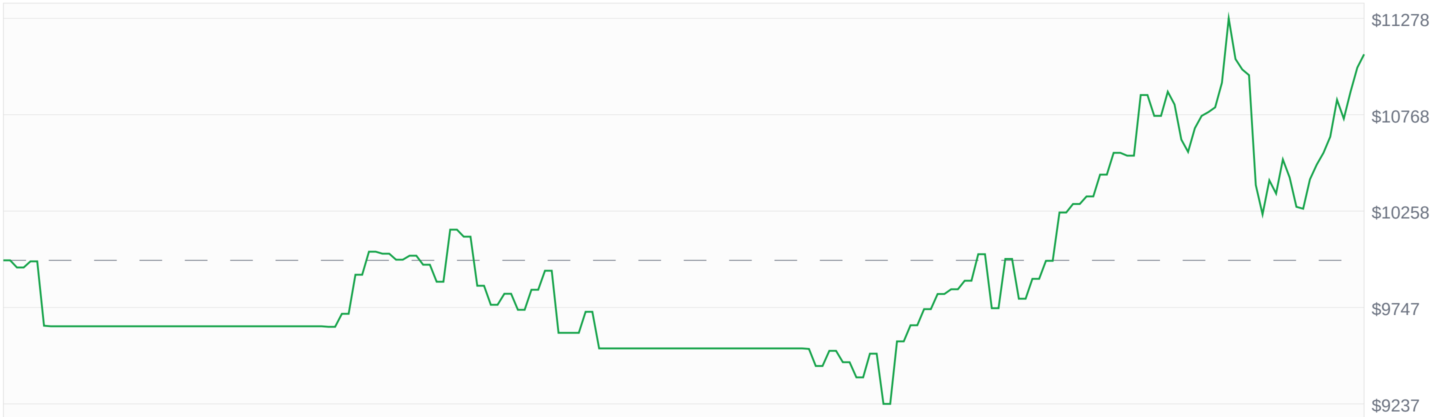
BACKTEST REPORT

Backtest #28631 · BWB · EVO_GG1RSISNIP_v1047

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 strategy generated a 10.84% ROI with a 0.90 Sharpe ratio, demonstrating capital efficiency despite a low 33.3% win rate and a 9.20% maximum drawdown. However, the statistical significance is critically undermined by the tiny sample size of just three trades, rendering the metrics unreliable for future performance. Such a sparse dataset cannot distinguish between genuine alpha and random market noise, making the high win rate loss ratio unconvincing. To validate the edge, the system must execute a broader backtest over a longer period to increase trade volume and reduce variance. This expansion is essential before considering any live deployment or parameter adjustments.

ADDITIONAL METRICS

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