LATINOS TRADING

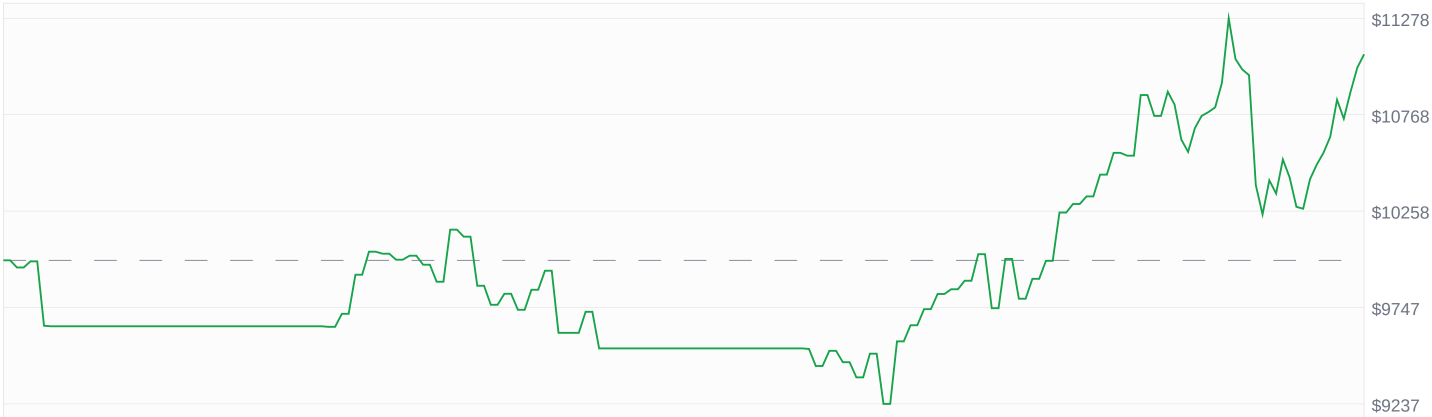
BACKTEST REPORT

Backtest #28635 · BWB · EVO_GG1RSISNIP_v1051

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 on BWB masks a critical sample size of only three trades, rendering the 33.3% win rate and 0.90 Sharpe ratio statistically insignificant. While the 9.20% max drawdown is acceptable, the strategy's reliance on high-conviction, low-frequency entries lacks robustness for institutional deployment. The final capital growth confirms profitability but fails to prove edge reliability due to insufficient data points. A concrete next step is expanding the backtest window to include at least 100 trades to validate the signal logic against varying market regimes. Until then, treat these results as exploratory rather than actionable.

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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