LATINOS TRADING

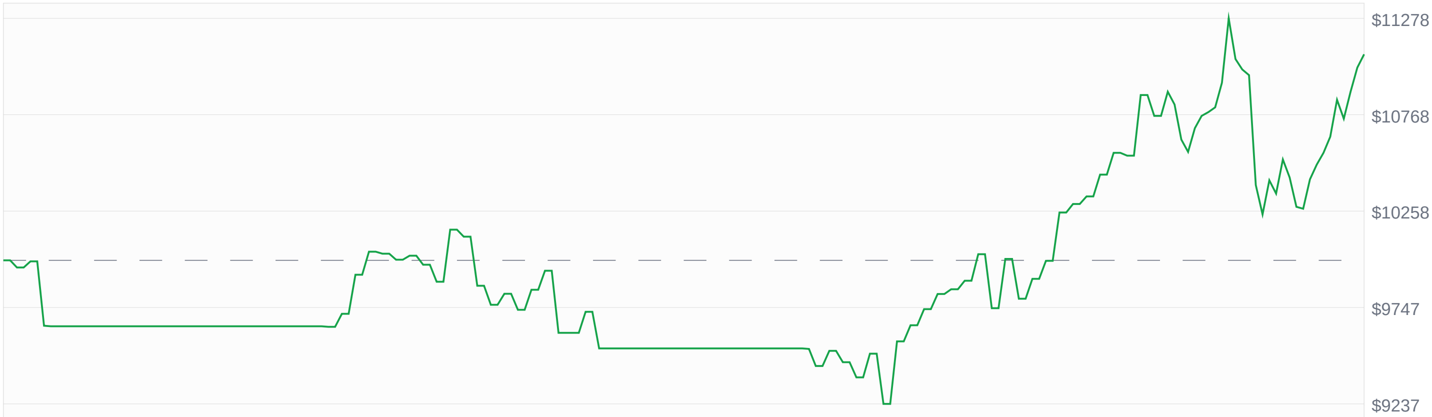
BACKTEST REPORT

Backtest #28716 · BWB · EVO_GG1RSISNIP_v1105

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 positive return with a Sharpe ratio of 0.90, indicating efficient risk-adjusted performance relative to the volatility. However, the maximum drawdown of 9.20% is concerning given the limited sample size of only three trades. This small sample size offers low statistical confidence, making the 33.3% win rate potentially misleading due to high variance. The results suggest the logic works in the current regime, but it lacks robustness across different market conditions. I recommend running a longer backtest with more data points to validate the edge and reduce sampling error.

ADDITIONAL METRICS

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

Generated 2026-08-15T04:20:55Z · latinostrading.com