LATINOS TRADING

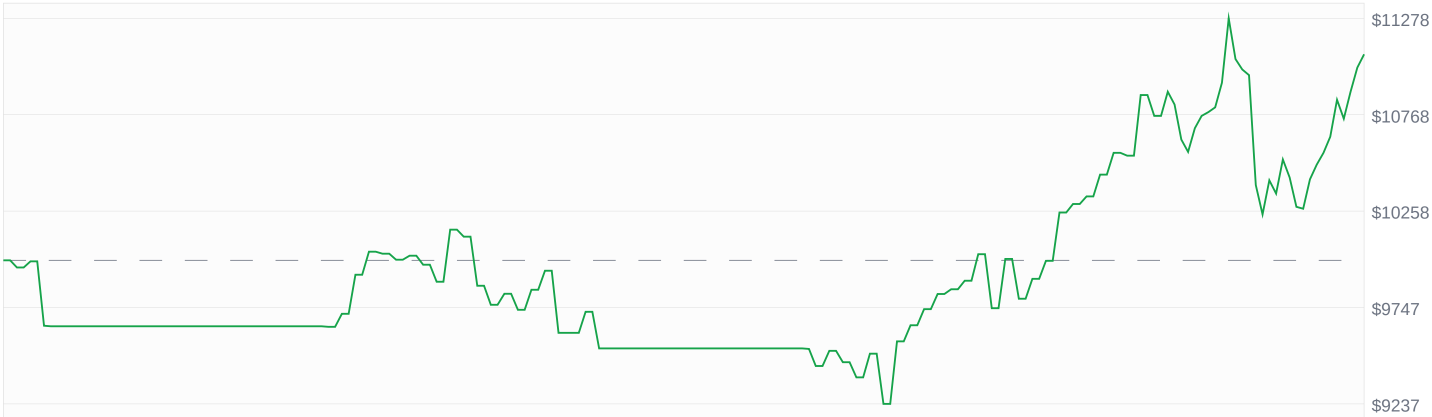
BACKTEST REPORT

Backtest #29102 · BWB · EVO_GG1RSISNIP_v6

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 is obscured by a critically low sample size of three trades, rendering the 0.90 Sharpe and 33.3% win rate statistically meaningless for institutional reliance. While the 9.20% max drawdown suggests manageable risk, the strategy's reliance on high-conviction, low-frequency entries cannot be validated without a significantly larger dataset. Current results reflect noise rather than robust alpha generation, failing to meet institutional confidence thresholds. Immediate next steps require expanding the backtest window to capture more market regimes and increasing trade volume to ensure statistical significance. Only then can the edge be distinguished from random variance.

ADDITIONAL METRICS

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