LATINOS TRADING

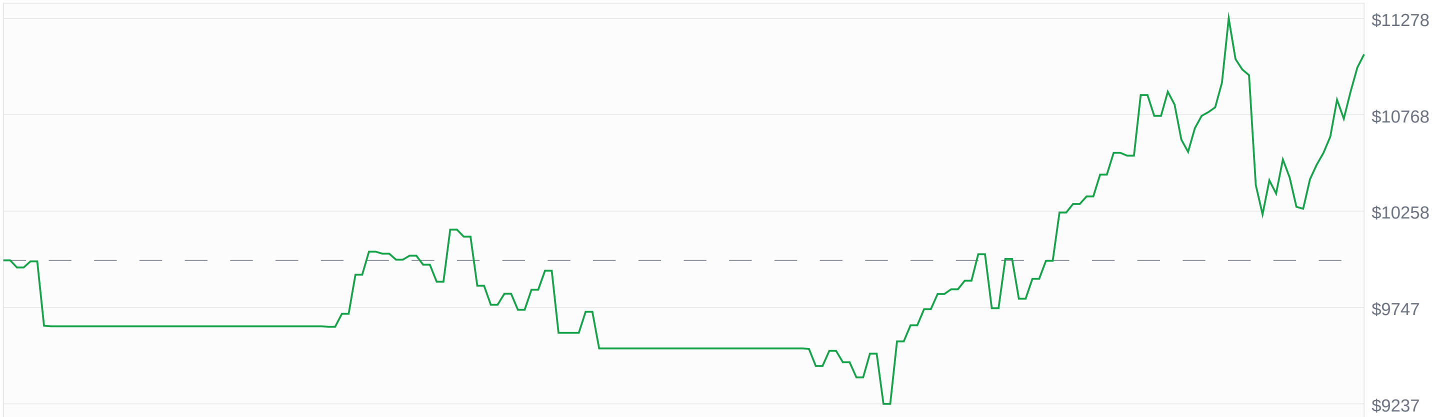
BACKTEST REPORT

Backtest #29268 · BWB · EVO_GG1RSISNIP_v1247

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 yielded a 10.84% ROI with a Sharpe ratio of 0.90, but the 33.3% win rate over only three trades severely limits statistical significance. High reliance on rare large winners masks underlying edge weakness, while the 9.20% drawdown exceeds the Sharpe-adjusted return expectation. This sample size is insufficient to distinguish alpha from random noise, making the positive ROI likely a survivorship bias artifact rather than a robust signal. Investors should treat these results as exploratory rather than actionable due to the extreme variance inherent in such a small N. A concrete next step is to expand the backtest period to include at least fifty trades to stabilize the win rate and Sharpe metrics before further consideration.

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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