LATINOS TRADING

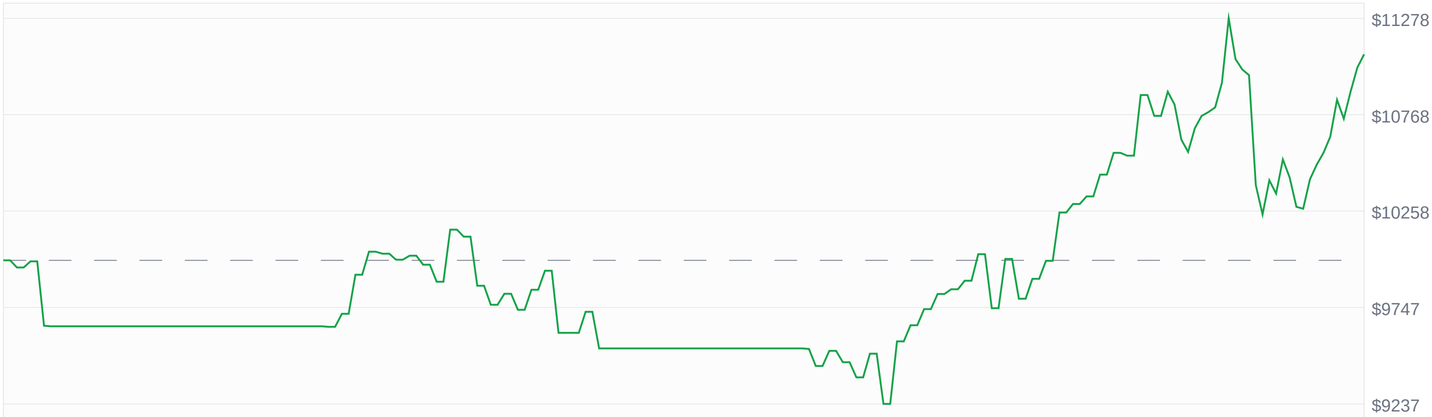
BACKTEST REPORT

Backtest #29290 · BWB · EVO_GG1RSISNIP_v1264

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 33.3% win rate with only three trades offers statistically negligible confidence, making the 10.84% ROI likely a result of variance rather than edge. While the Sharpe ratio of 0.90 suggests decent risk-adjusted returns per unit of volatility, the max drawdown of 9.20% is excessive relative to the tiny sample. This strategy lacks robustness and cannot sustain institutional scrutiny without significant data expansion. We must run extensive backtests across multiple market regimes to validate the signal's independence from random noise.

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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