LATINOS TRADING

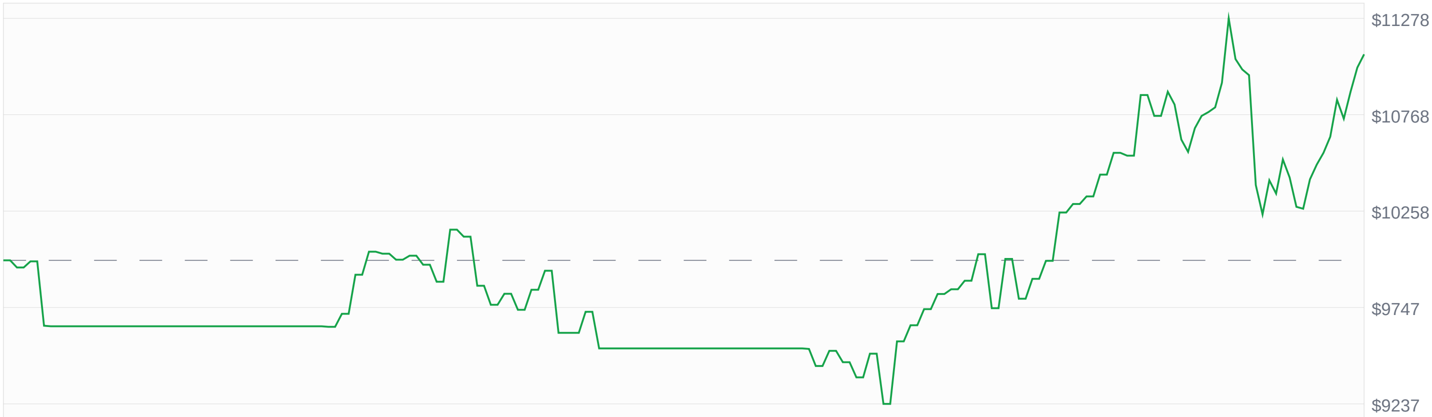
BACKTEST REPORT

Backtest #29352 · BWB · EVO_GG1RSISNIP_v467

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 backtest yields a modest 10.84% ROI with a 0.90 Sharpe ratio, yet the 33.3% win rate and 9.20% drawdown suggest high risk relative to returns. Critically, the statistical confidence is negligible due to the tiny sample size of just three trades, rendering the Sharpe metric unreliable for performance prediction. While the strategy avoids catastrophic loss, the low win rate indicates excessive losing streaks that could erode capital in live markets. To validate robustness, you must expand the backtest window to include thousands of trades across varied market regimes to ensure the signal logic holds up under broader data.

ADDITIONAL METRICS

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