LATINOS TRADING

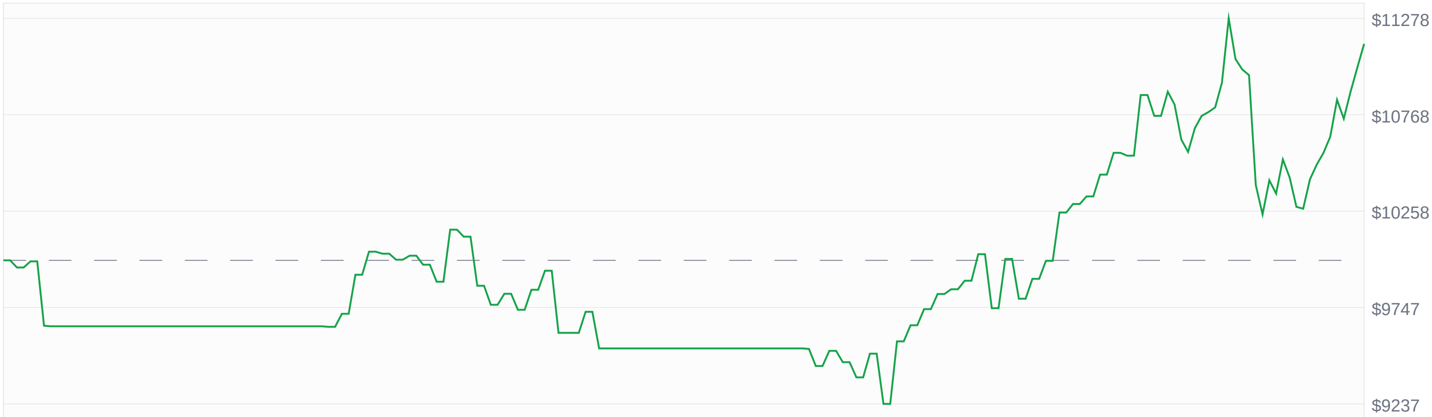
BACKTEST REPORT

Backtest #29758 · BWB · EVO_GG1RSISNIP_v1605

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy yields an 11.39% ROI with a respectable 0.94 Sharpe ratio, yet the 9.20% max drawdown exposes significant volatility risk. The critical flaw is the sample size of only three trades, rendering the 33.3% win rate statistically insignificant and likely noise rather than signal. Such low frequency precludes robust confidence in the edge, making risk-adjusted metrics unreliable for institutional deployment. Immediate next steps require extending the backtest period to accumulate sufficient data points for statistical validity. Until then, the strategy remains unproven and unsuitable for live capital allocation.

ADDITIONAL METRICS

CAGR	**11.39%**
Sortino Ratio	**0.72**
Turnover	**5.95x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11142.66**

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