# LATINOS TRADING

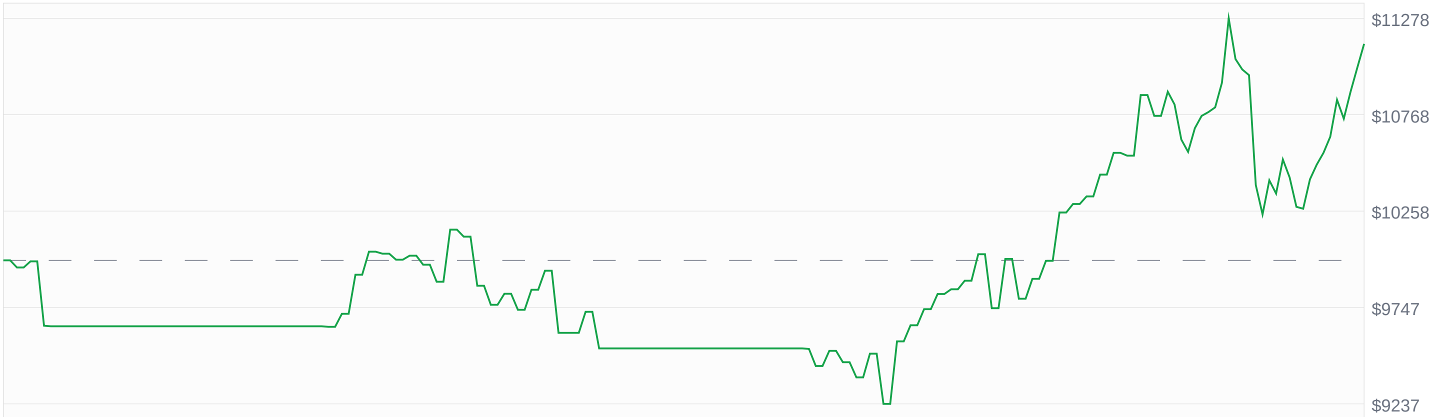
## BACKTEST REPORT

Backtest #29885 · BWB · EVO_GG1RSISNIP_v1399

| 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 shows promise with a 9.2% max drawdown and solid Sharpe ratio, yet only 3 trades make statistical confidence negligible. A win rate of 33% is unsustainable with such a tiny sample size, risking false positives in signal generation. The 11.39% return looks attractive but lacks robustness for institutional allocation without further validation. Expand the backtest period to at least 50 trades to verify edge reliability and reduce variance.

## 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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