LATINOS TRADING

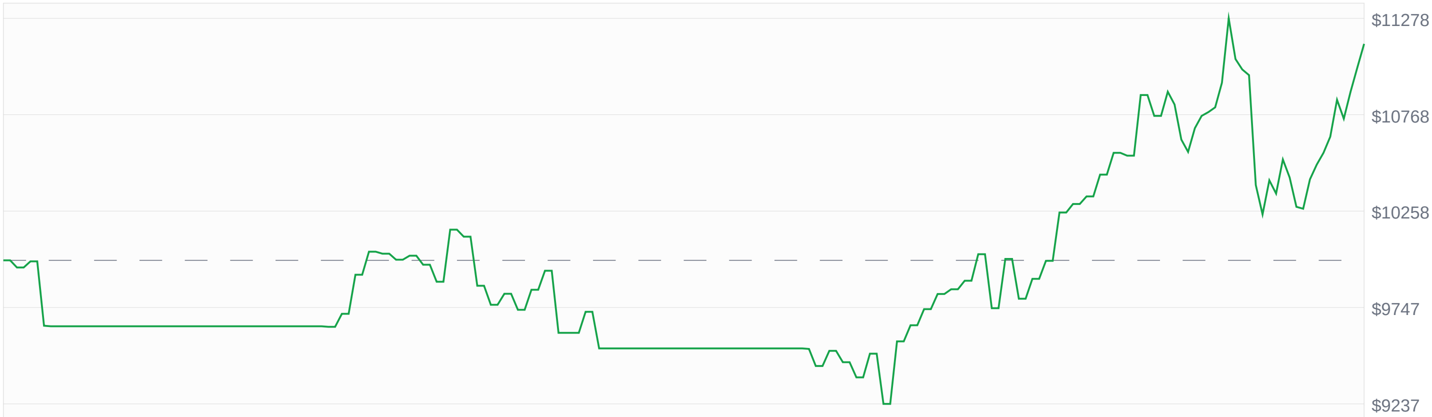
BACKTEST REPORT

Backtest #29889 · BWB · EVO_GG1RSISNIP_v1401

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 +11.39% ROI masks a critically insufficient sample of only three trades, rendering the 0.94 Sharpe ratio statistically insignificant and unreliable. A 33.3% win rate with a 9.20% drawdown suggests high volatility per trade, meaning the strategy's edge is likely noise rather than alpha. Institutional risk models would reject this profile due to the lack of statistical confidence inherent in such a small dataset. The next step must be expanding the backtest window to capture at least fifty trades to validate the edge across different market regimes. Without more data, the strategy remains unproven and too risky for deployment.

ADDITIONAL METRICS

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