LATINOS TRADING

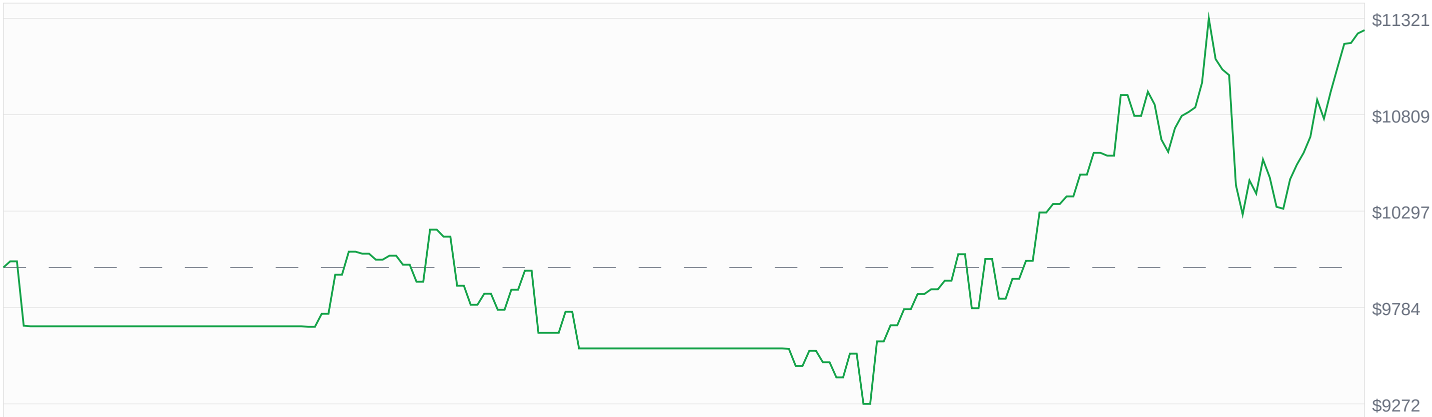
BACKTEST REPORT

Backtest #32187 · BWB · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+12.55%	1.02	33.3%	-9.20%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy posted a 12.55% return with a 1.02 Sharpe ratio, but the 33.3% win rate and 9.20% maximum drawdown indicate reliance on a few large gains to offset frequent losses. With only three trades, the sample size is statistically insufficient to confirm edge, making the current Sharpe ratio highly unreliable and prone to overfitting. The strategy lacks robustness because the risk-reward profile shows that most positions are losers, which is unsustainable in live markets with transaction costs. A concrete next step is to extend the backtest period to include at least 30 trades to establish statistical significance before any capital allocation.

ADDITIONAL METRICS

CAGR	**12.55%**
Sortino Ratio	**0.78**
Turnover	**5.98x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11258.02**

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