LATINOS TRADING

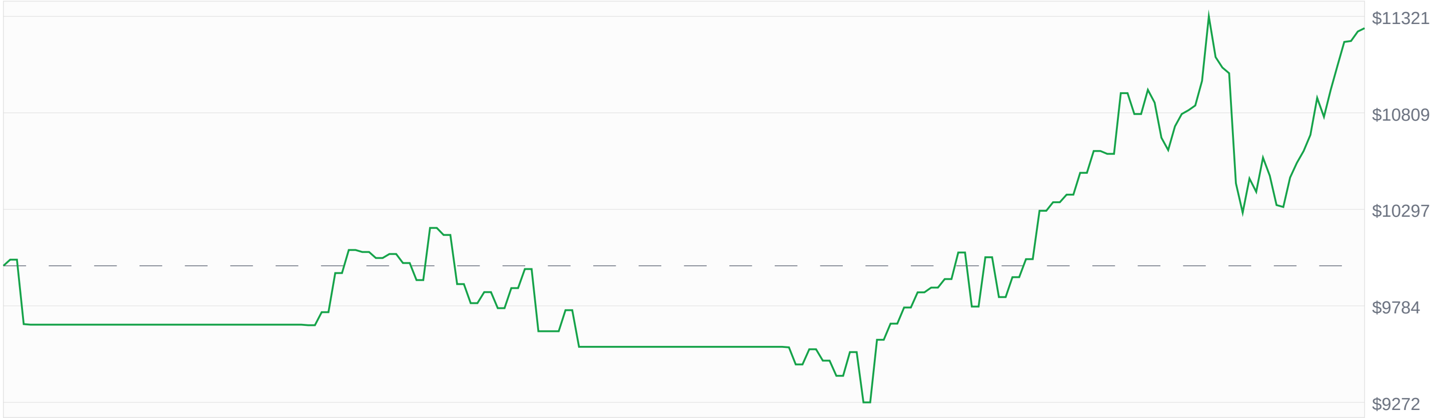
BACKTEST REPORT

Backtest #32190 · BWB · EVO_GG1RSISNIP_v252

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 +12.55% ROI and 1.02 Sharpe ratio appear strong but are statistically meaningless with only three total trades. A 33.3% win rate combined with a 9.20% max drawdown indicates the strategy is heavily reliant on a few large winning trades to overcome frequent losses, creating extreme path dependency. This tiny sample size provides zero confidence in the model's robustness or its ability to handle different market regimes. You cannot trust these metrics to predict future performance. The immediate next step is to extend the backtest window to at least fifty trades to establish a statistically significant baseline before any further optimization.

ADDITIONAL METRICS

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