LATINOS TRADING

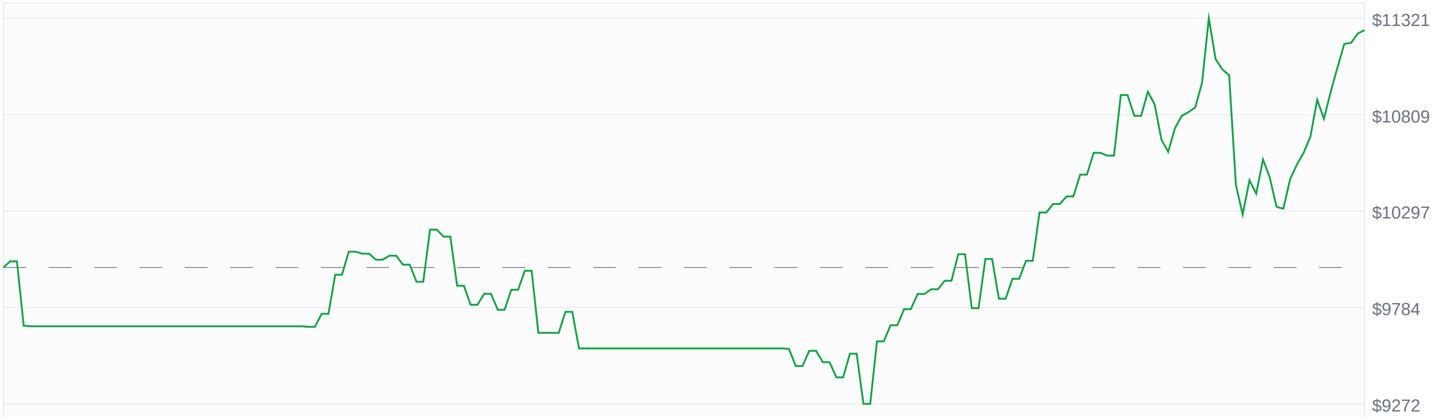
BACKTEST REPORT

Backtest #32199 · BWB · EVO_GG1RSISNIP_v266

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 positive, but the 33.3% win rate relies entirely on three trades, making the results statistically meaningless due to an extremely small sample size. The 9.20% max drawdown is acceptable in isolation, yet the high variance and lack of statistical significance suggest the strategy is currently just noise rather than a robust edge. This backtest fails to provide any reliable confidence in the model's long-term viability because it cannot distinguish skill from luck. The concrete next step is to extend the simulation over a much larger historical dataset to accumulate sufficient trades for meaningful statistical validation.

ADDITIONAL METRICS

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