LATINOS TRADING

BACKTEST REPORT

Backtest #36301 · BWB · EVO_GG1RSISNIP_v438

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +13.35% ROI and 1.07 Sharpe ratio suggest a promising mean-reversion edge, but the 50% win rate is unremarkable. The 9.20% max drawdown is manageable for a small position, yet the strategy's efficacy remains statistically unproven. With only two total trades, the sample size is too small to calculate any meaningful confidence intervals or validate the Sharpe ratio. We cannot distinguish genuine alpha from random variance in such a limited dataset. The immediate next step is to extend the backtest period to include at least fifty trades before considering deployment.

ADDITIONAL METRICS

CAGR	**13.35%**
Sortino Ratio	**0.84**
Turnover	**4.11x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11338.82**

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