LATINOS TRADING

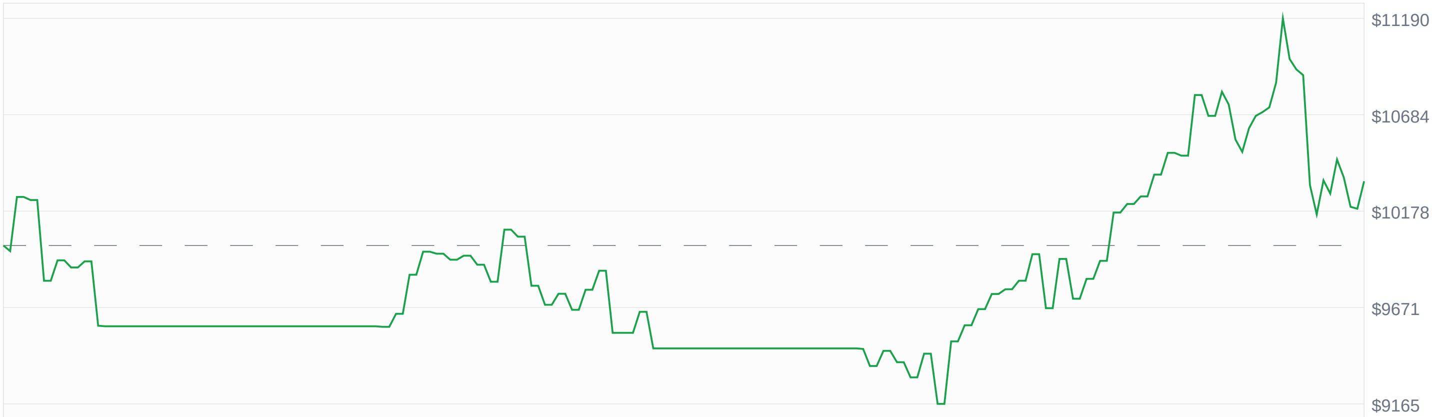
BACKTEST REPORT

Backtest #3815 · BWB · EVO_GG1RSISNIP_v1420

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 3.31% ROI with a 33.3% win rate, indicating reliance on infrequent but high-reward trades. However, the Sharpe ratio of 0.33 and 9.71% max drawdown reveal poor risk-adjusted performance and significant volatility. With only three total trades, the sample size is statistically insignificant, rendering the results highly unreliable for institutional deployment. The low win rate suggests the entry logic may be overfit to specific market conditions rather than capturing robust alpha. Immediate next steps should involve expanding the backtest period to increase sample size and stress-testing parameters to improve the Sharpe ratio above 1.0.

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.26**
Turnover	**5.84x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10334.44**

Generated 2026-08-14T06:18:11Z · latinostrading.com