LATINOS TRADING

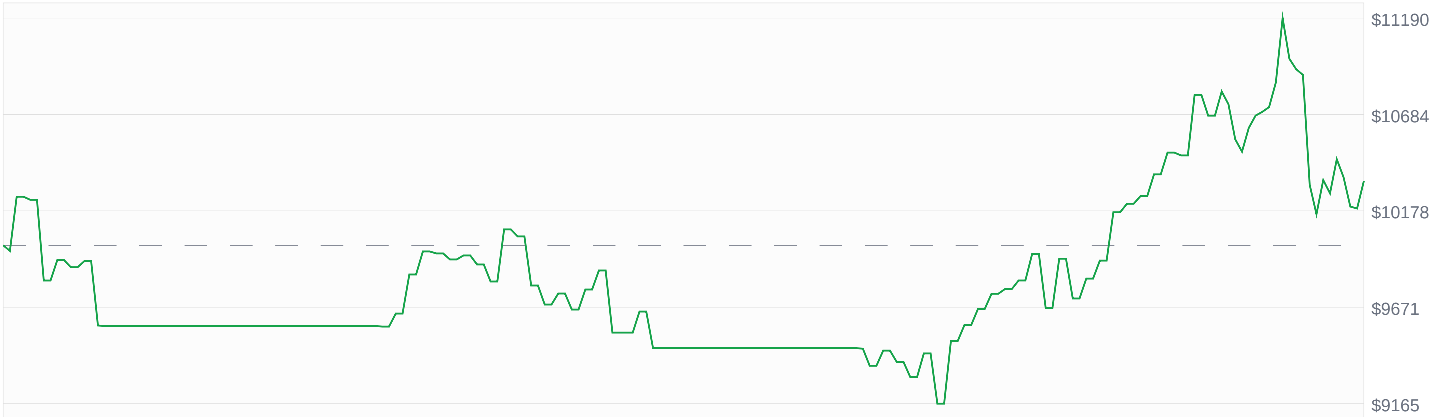
BACKTEST REPORT

Backtest #3872 · BWB · EVO_GG1RSISNIP_v1439

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 yielded a modest +3.31% ROI but suffered a high 9.71% drawdown, revealing poor risk-adjusted returns despite the positive Sharpe ratio of 0.33. The 33.3% win rate is concerning, indicating that losses are significantly larger than wins, which is unsustainable for institutional capital. Critically, the statistical significance is negligible with only three total trades, rendering the results entirely untrustworthy. This sample size is too small to claim any edge or validate the signal logic. The immediate next step is to backtest with a minimum of 50 trades to establish statistical validity.

ADDITIONAL METRICS

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

Generated 2026-08-14T07:44:02Z · latinostrading.com