

LATINOS TRADING

BACKTEST REPORT



Backtest #46122 · BWB · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 12.63% return with a Sharpe ratio of 1.03, though the 9.20% drawdown requires careful monitoring. The 50% win rate indicates balanced directional accuracy, yet the two-trade sample size renders statistical confidence negligible. This sparse data prevents meaningful assessment of long-term robustness or edge persistence. To establish validity, extend the backtest horizon to capture at least fifty trades before considering live deployment.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05