LATINOS TRADING

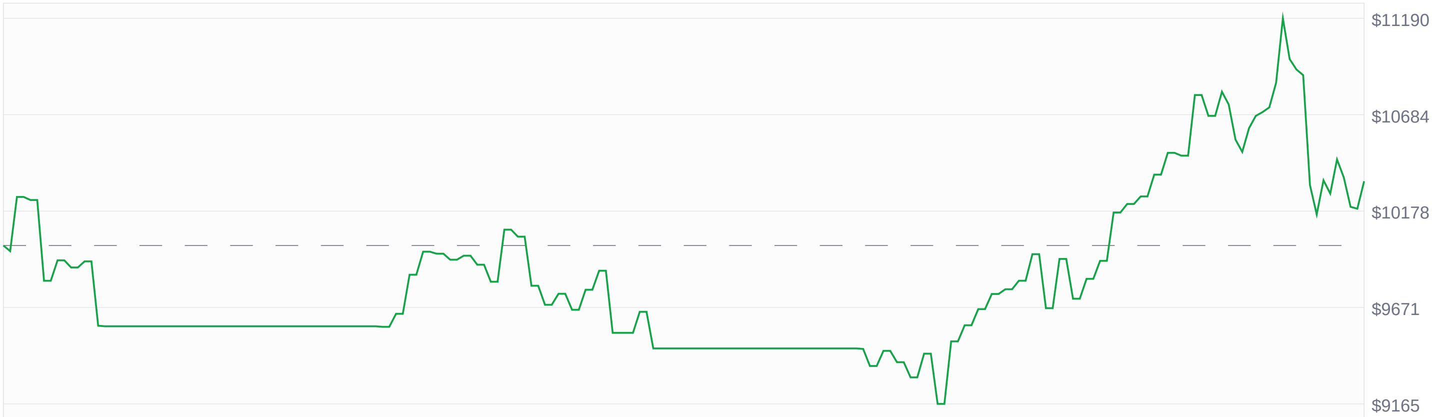
BACKTEST REPORT

Backtest #9977 · BWB · EVO_GG1RSISNIP_v1581

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 modest alpha with a 3.31% ROI but suffered a high 9.71% drawdown, indicating poor risk-adjusted efficiency. The 0.33 Sharpe ratio confirms weak volatility-adjusted returns, while the 33.3% win rate suggests reliance on outlier performance. Crucially, the sample size of three trades offers insufficient statistical confidence for robustness or generalization. This small dataset likely reflects market noise rather than a reliable edge. Future work must focus on expanding the trade count to validate the signal's persistence and reduce variance.

ADDITIONAL METRICS

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

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