

LATINOS TRADING

BACKTEST REPORT



Backtest #23518 · BWB · EVO_EVOEVOE_v1799

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 from a 9.71% drawdown and a low 33.3% win rate, indicating high risk per trade. A Sharpe ratio of 0.33 suggests poor risk-adjusted returns, barely exceeding the risk-free rate. Critically, only three total trades provide zero statistical confidence, making results likely noise rather than alpha. The current sample is too small to validate any edge or signal logic. Further backtesting with increased trade volume and parameter optimization is required to determine viability.

ADDITIONAL METRICS

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