

LATINOS TRADING

BACKTEST REPORT



Backtest #27266 · BWB · EVO_EVOEVOEVOE_v797

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 +3.31% ROI masks a dangerously high 9.71% drawdown and a 0.33 Sharpe, signaling poor risk-adjusted performance. With only 3 total trades, the sample is statistically meaningless for any strategic decision. The 33.3% win rate indicates the strategy relies on large outlier wins rather than consistent edge. We cannot trust this signal until the dataset expands significantly. Immediate next step: run a walk-forward analysis with a larger lookback period to validate robustness.

ADDITIONAL METRICS

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