

LATINOS TRADING

BACKTEST REPORT



Backtest #3470 · BWB · EVO_GG1RSISNIP_v1352

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 on a \$10,334 base is marginal given the 9.71% max drawdown and 0.33 Sharpe ratio, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades lacks statistical significance, making the results unreliable for live deployment. The strategy failed to demonstrate consistent alpha, with losses outweighing gains despite the positive return. Further optimization is required to improve win rate and reduce drawdown before considering any live allocation.

ADDITIONAL METRICS

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