

LATINOS TRADING

BACKTEST REPORT



Backtest #7636 · BWB · EVO_GG1RSISNIP_v1540

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 generated a modest 3.31% ROI but exhibited a poor Sharpe ratio of 0.33 and a 9.71% drawdown, indicating significant risk for the return. With only three total trades and a 33.3% win rate, the sample size is too small to establish statistical confidence in the edge. The high drawdown relative to gains suggests the system lacks robust risk controls or signal filtering. Further backtesting on larger datasets is required to verify if the performance is merely noise.

ADDITIONAL METRICS

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