

LATINOS TRADING

BACKTEST REPORT



Backtest #8963 · BWB · EVO_WEBIDEA_v1572

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 backtest generated a modest +3.31% ROI, but the Sharpe ratio of 0.33 signals poor risk-adjusted performance relative to the 9.71% max drawdown. The 33.3% win rate is typical for trend-following, yet three total trades provide insufficient statistical confidence to validate the strategy. With such a small sample, the results are likely noise rather than edge. Next, run a walk-forward optimization across multiple market regimes to verify robustness before considering live deployment.

ADDITIONAL METRICS

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