

LATINOS TRADING

BACKTEST REPORT



Backtest #9738 · BWB · EVO_GG1RSISNIP_v1580

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 shows minimal alpha with a Sharpe of 0.33, failing to justify the 9.71% max drawdown. A 33.3% win rate is statistically insignificant given the tiny sample size of three trades, rendering the results unreliable. The strategy lacks robustness for live deployment due to extreme overfitting risk. Future development must prioritize increasing trade frequency and reducing variance. Validate with expanded data before any further consideration.

ADDITIONAL METRICS

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