LATINOS TRADING

BACKTEST REPORT

Backtest #45118 · BWB · EVO_WEBIDEA_v2263

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a 12.63% ROI with a 1.03 Sharpe ratio, but the 50% win rate and 9.20% max drawdown show it relies on a few large winners. With only two total trades, the sample size is statistically insignificant, making the performance metrics unreliable for predicting future results. The high drawdown relative to the return suggests poor risk management in the signal logic. Next, run a backtest with at least 100 trades to establish statistical confidence before considering deployment.

ADDITIONAL METRICS

CAGR	**12.63%**
Sortino Ratio	**0.80**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11266.05**

Generated 2026-09-01T15:37:52Z · latinostrading.com