LATINOS TRADING

BACKTEST REPORT

Backtest #45460 · BWB · EVO_WEBIDEA_v2299

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% return with a 1.03 Sharpe ratio, indicating moderate risk-adjusted performance. However, the 50% win rate and 9.20% max drawdown reveal inconsistent execution and significant volatility exposure. Statistical confidence is negligible due to the extremely small sample size of only two trades, making these results unreliable for future forecasting. The lack of robustness suggests the model has not yet proven its edge against market noise. Conduct a comprehensive backtest over a five-year period to validate signal reliability and establish a true performance baseline.

ADDITIONAL METRICS

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

Generated 2026-09-01T06:33:55Z · latinostrading.com