LATINOS TRADING

BACKTEST REPORT

Backtest #38193 · BWB · EVO_WEBIDEA_v88

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 EVO_WEBIDEA_v88 backtest shows a +12.63% ROI with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown stem from only two trades, creating statistically insignificant results. The sample size is too small to confirm trend-following efficacy or filter noise effectively, rendering the strategy's risk metrics unreliable for live deployment. A minimum of one hundred trades is required to validate the signal logic and stabilize equity curve volatility. The immediate next step is to run a longer historical simulation on BWB with adjusted entry filters before capital allocation.

ADDITIONAL METRICS

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