LATINOS TRADING

BACKTEST REPORT

Backtest #44911 · BWB · EVO_WEBIDEA_v2281

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 +12.63% ROI and 1.03 Sharpe ratio suggest a viable edge for BWB, but the 50.0% win rate paired with a 9.20% max drawdown indicates high variance in risk-adjusted returns. With only two total trades, the statistical confidence is negligible, making the current performance metrics unreliable for predicting future alpha. The sample size is too small to validate whether the strategy's profitability is skill or pure luck. The immediate next step is to extend the backtesting period to at least one hundred trades to establish a statistically significant baseline. This will reveal if the 1.03 Sharpe ratio holds up under broader market conditions.

ADDITIONAL METRICS

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