LATINOS TRADING

BACKTEST REPORT

Backtest #45990 · BWB · EVO_GG1RSISNIP_v423

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 on BWB appears positive, but the Sharpe ratio of 1.03 is statistically meaningless with only two total trades. A 50% win rate over such a tiny sample size provides zero confidence in the strategy edge, making the 9.20% max drawdown an unreliable risk metric. This backtest lacks the statistical power to distinguish genuine alpha from random noise. The immediate next step is to extend the simulation period to include at least fifty trades to establish valid performance benchmarks.

ADDITIONAL METRICS

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

Generated 2026-08-30T20:45:39Z · latinostrading.com