LATINOS TRADING

BACKTEST REPORT

Backtest #36209 · BWB · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v11 strategy on BWB generated +13.35% ROI, yet the statistical significance is negligible due to only two executed trades. A sharp 1.07 Sharpe ratio paired with a 50% win rate suggests the limited sample may mask true risk exposure or luck rather than robust edge. The 9.20% maximum drawdown indicates potential volatility sensitivity that requires validation over a larger dataset before deployment. Consequently, expanding the test period to at least fifty trades is essential to confirm whether these returns represent a repeatable alpha or an outlier event.

ADDITIONAL METRICS

CAGR	**13.35%**
Sortino Ratio	**0.84**
Turnover	**4.11x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11338.82**

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