LATINOS TRADING

BACKTEST REPORT

Backtest #36473 · BWB · EVO_GG1RSISNIP_v11

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_GG1RSISNIP_v11 strategy on BWB delivered a 12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and single-digit sample size of two trades render these statistics statistically insignificant. A maximum drawdown of 9.20% suggests meaningful volatility, but the lack of trade volume prevents robust assessment of strategy resilience or consistency. Without additional historical data, we cannot confirm whether the positive return reflects genuine alpha or merely favorable randomness. The next step is to expand the backtest window to accumulate at least 50 trades before drawing any operational conclusions.

ADDITIONAL METRICS

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