

LATINOS TRADING

BACKTEST REPORT



Backtest #36752 · BWB · EVO_GG1RSISNIP_v274

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_v274 strategy on BWB generated a +12.63% ROI with a Sharpe ratio of 1.03, but the statistical significance is negligible due to only two total trades executed. The exact 50% win rate and 9.20% maximum drawdown reflect insufficient sample size rather than robust risk-adjusted performance characteristics. Relying on these metrics for live deployment is premature and exposes the portfolio to high variance from a single data point. We must expand the backtest horizon or adjust parameters to validate the alpha before any 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