# LATINOS TRADING

## BACKTEST REPORT

Backtest #36755 · BWB · EVO_GG1RSISNIP_v375

| 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_v375 strategy on BWB delivered a +12.63% return, yet the statistical validity is critically low due to only two trades in the sample. A Sharpe ratio of 1.03 with a 9.20% maximum drawdown indicates acceptable risk-adjusted performance on paper, but the extreme lack of data points prevents any meaningful assessment of strategy robustness. We cannot determine if the win rate is a genuine edge or merely random noise given such a small sample size. The next step is to run a new simulation with extended historical data or a different time interval to validate these parameters.

## ADDITIONAL METRICS

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

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