LATINOS TRADING

BACKTEST REPORT

Backtest #37237 · BWB · EVO_GG1RSISNIP_v396

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_v396 backtest on BWB generated a +12.63% ROI, yet the statistical validity is critically weak due to only two executed trades. A 50% win rate paired with a 1.03 Sharpe ratio indicates no significant edge, as the return is likely noise rather than alpha. The 9.20% maximum drawdown suggests substantial volatility, but the small sample size prevents any meaningful risk assessment of tail events. We must expand the strategy's backtesting window or adjust parameters to accumulate sufficient trade data before deploying live capital.

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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