# LATINOS TRADING

## BACKTEST REPORT

Backtest #37565 · BWB · EVO_GG1RSISNIP_v333

| 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_v333 backtest on BWB shows a modest 12.63% ROI and a Sharpe ratio of 1.03, yet the strategy is statistically unreliable because it executed only two trades. A win rate of exactly 50% with such a tiny sample size offers no confidence that the edge is real or not just random noise. The 9.20% maximum drawdown is acceptable, but the lack of trade frequency makes it impossible to assess strategy robustness. We must run a new simulation with adjusted parameters or a longer historical lookback period to validate performance.

### ADDITIONAL METRICS

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