LATINOS TRADING

BACKTEST REPORT

Backtest #38058 · BWB · EVO_GG1RSISNIP_v455

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_v455 backtest on BWB shows a +12.63% return, yet the 50% win rate and single-digit trade count reveal a statistically insignificant sample that masks true risk. A max drawdown of 9.20% indicates substantial volatility exposure relative to the minimal trade frequency, rendering the 1.03 Sharpe ratio unreliable for live deployment. Expanding the test to 100+ trades is mandatory before any capital allocation to validate whether the strategy captures genuine alpha or merely luck. Without a robust equity curve, the strategy remains an unproven hypothesis rather than a systematic edge.

ADDITIONAL METRICS

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