LATINOS TRADING

BACKTEST REPORT

Backtest #38413 · BWB · EVO_GG1RSISNIP_v131

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_v131 strategy on BWB delivered a +12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown indicate fragile risk control. Statistical significance is nonexistent given only two trades, making the 11,266.05 final capital result highly unreliable and prone to overfitting. The setup likely overreacted to noise rather than capturing true alpha, as the low trade count fails to validate the robustness of the entry logic. Next steps must prioritize expanding the sample size through a longer historical backtest to confirm if the edge is persistent or merely a statistical anomaly.

ADDITIONAL METRICS

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