LATINOS TRADING

BACKTEST REPORT

Backtest #40921 · BWB · EVO_GG1RSISNIP_v1540

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_v1540 backtest on BWB shows a +12.63% ROI, but the sample size of only two trades renders the Sharpe ratio and win rate statistically insignificant. A 9.20% maximum drawdown in a two-trade sequence suggests extreme volatility exposure rather than a robust risk profile. Without additional trade data, the performance metrics lack the confidence required for institutional deployment. The next step is to run a longer backtest with expanded parameter ranges to validate if this result generalizes beyond this specific historical window.

ADDITIONAL METRICS

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